

MISSING MASS FOR DIFFERENTIALLY PRIVATE DOMAIN DISCOVERY

000
001
002
003
004
005 **Anonymous authors**
006 Paper under double-blind review
007
008
009
010
011
012
013
014
015
016
017
018
019
020
021
022
023
024
025
026
027
028
029
030
031
032
033
034
035
036
037
038
039
040
041
042
043
044
045
046
047
048
049
050
051
052
053

ABSTRACT

We study several problems in differentially private domain discovery, where each user holds a subset of items from a shared but unknown domain, and the goal is to output an informative subset of items. For set union, we show that the simple baseline Weighted Gaussian Mechanism (WGM) has a near-optimal ℓ_1 missing mass guarantee on Zipfian data as well as a distribution-free ℓ_∞ missing mass guarantee. We then apply the WGM as a domain-discovery precursor for existing known-domain algorithms for private top- k and k -hitting set and obtain new utility guarantees for their unknown domain variants. Finally, experiments demonstrate that all of our WGM-based methods are competitive with or outperform existing baselines for all three problems.

1 INTRODUCTION

Modern data analysis often requires working in data domains like queries, reviews, and purchase histories that are *a priori* unknown or impractically large (e.g., the set of all strings up to a fixed length). For these datasets, domain discovery is a critical first step for efficient downstream applications. Differential privacy (Dwork et al., 2006) (DP) enables privacy-preserving analysis of sensitive data, but it complicates domain discovery.

In the basic problem of set union, for example, each user has a set of items, and the goal is simply to output as many of these items as possible. This is a necessary step before further analysis, so set union (also known as key selection or partition selection) is a core component of several industrial (Wilson et al., 2020; Rogers et al., 2021; Amin et al., 2023) and open source (OpenDP, 2025) DP frameworks. For similar reasons, there are by now many DP set union algorithms in the literature. However, there are almost no provable utility guarantees (see Section 1.1). This makes it difficult to understand how well existing algorithms work, or how much they can be improved.

Our Contributions. We prove utility guarantees for several problems in DP domain discovery. First, by reframing DP set union in terms of mass instead of cardinality (i.e., the fraction of all items recovered, rather than the number of unique items), we prove utility guarantees for the simple and scalable Weighted Gaussian Mechanism (Gopi et al., 2020) (WGM). We first show that the WGM has near-optimal ℓ_1 missing mass on Zipfian data (Theorem 3.3). We then prove a similar but distribution-free ℓ_∞ missing mass guarantee (Theorem 3.6).

Next, we build on these results by considering unknown domain variants of top- k and k -hitting set and obtain further utility guarantees for simple algorithms that run WGM to compute a baseline domain and then run a standard known-domain algorithm afterward. Relying on Theorem 3.6 enables us to prove utility guarantees for both top- k (Theorem 4.3) and k -hitting set (Theorem 4.5).

Finally, we evaluate our algorithms against the existing state of the art on six real-world datasets from varied domains (Section 5). These experiments demonstrate that, in addition to their theoretical guarantees, our WGM-based methods obtain strong empirical utility.

1.1 RELATED WORK

DP Set Union. Early work by Korolova et al. (2009) introduced the core idea of collecting a bounded number of items per user, constructing a histogram of item counts, and releasing items whose noisy

counts exceed a carefully chosen threshold. Desfontaines et al. (2022) developed an optimal algorithm for the restricted setting where each user contributes a single item. Gopi et al. (2020) adapted noisy thresholding in the Weighted Gaussian Mechanism (WGM) by scaling contributions to unit ℓ_2 norm. Swanberg et al. (2023) investigated a repeated version of WGM, and Chen et al. (2025) further built on these ideas by incorporating adaptive weighting to determine user contributions, and proved that the resulting algorithm dominates the WGM (albeit by a small margin, empirically). A separate line of work has studied sequential algorithms that attempt to choose user contributions adaptively, obtaining better empirical utility at the cost of scalability (Gopi et al., 2020; Carvalho et al., 2022).

We note that, as the utility results of Desfontaines et al. (2022) and Chen et al. (2025) are stated relative to other algorithms, our work is, to the best of our knowledge, the first to prove absolute utility guarantees for DP set union.

DP Top- k . While several algorithms have been proposed for retrieving a dataset’s k most frequent items given a known domain (Bhaskar et al., 2010; McKenna & Sheldon, 2020; Qiao et al., 2021; Gillenwater et al., 2022), to the best of our knowledge only Durfee & Rogers (2019) provide an algorithm for the unknown domain setting (see discussion in Section 5.2). They also provide a utility guarantee in terms of what Gillenwater et al. (2022) call k -relative error, which bounds the gap between the smallest-count output item and the k^{th} highest-count item. In contrast, we prove a utility result for the more stringent notion of missing mass (see discussion in Section 4.1).

DP k -Hitting Set. In k -hitting set, the objective is to output a set of k items that maximizes the number of users whose subset intersects with it. This problem can also be viewed as an instance of cardinality-constrained submodular maximization. Previous works on private submodular maximization by Mitrovic et al. (2017) and Chaturvedi et al. (2021) establish approximation guarantees in the known-domain setting. However, they are not directly applicable when the domain is unknown.

2 PRELIMINARIES

2.1 NOTATION

Let \mathcal{X} denote a countable universe of items. A dataset W of size n is a collection of subsets $\{W_i\}_{i \in [n]}$ where $W_i \subset \mathcal{X}$ and $|W_i| < \infty$. We will use $N = \sum_i |W_i|$ to denote the total number of items across all users in the dataset and $M := |\bigcup_i W_i|$ to denote the number of unique items across W . For an element $x \in \bigcup_i W_i$, we let $N(x) := \sum_i \mathbf{1}\{x \in W_i\}$ denote its frequency. For a number $r \in [M]$, we use $N_{(r)}$ to denote the r^{th} largest frequency after sorting $\{N(x)\}_{x \in \bigcup_i W_i}$ in decreasing order. We will use $\mathcal{N}(0, \sigma^2)$ to denote a mean-zero Gaussian distribution with standard deviation σ . Finally, we use the notation $\tilde{O}_k(\cdot)$ to suppress poly-logarithmic factors in k and likewise for $\tilde{\Omega}_k$ and $\tilde{\Theta}_k$.

2.2 DIFFERENTIAL PRIVACY

We say that a pair of datasets W, W' are neighboring if W' is the result of adding or removing a single user from W . In this work, we consider randomized algorithms $\mathcal{A} : (2^{\mathcal{X}})^* \rightarrow 2^{\mathcal{X}}$ which map a dataset W to a random subset $S \subseteq \mathcal{X}$. We say that \mathcal{A} is (ϵ, δ) -differentially private if its distribution over outputs for two neighboring datasets are “close.”

Definition 2.1 (Dwork et al. (2006)). *A randomized algorithm \mathcal{A} is (ϵ, δ) -differentially private if for all pairs of neighboring datasets W, W' , and all events $Y \subseteq 2^{\mathcal{X}}$,*

$$\mathbb{P}_{S \sim \mathcal{A}(W)}[S \in Y] \leq e^{\epsilon} \mathbb{P}_{S' \sim \mathcal{A}(W')}[S' \in Y] + \delta.$$

We only consider approximate differential privacy ($\delta > 0$) since we will often require that $\mathcal{A}(W) \subseteq \bigcup_i W_i$, which precludes pure differential privacy ($\delta = 0$).

2.3 PRIVATE DOMAIN DISCOVERY AND MISSING MASS

In private domain discovery, we are given a dataset W of n users, each of which holds a subset of items $W_i \subseteq \mathcal{X}$ such that $|W_i| < \infty$ and \mathcal{X} is unknown. Given W , our goal is to extract

108 an *informative* subset $S \subseteq \bigcup_i W_i$ that captures the “domain” of W while preserving differential
 109 privacy. In this paper, we often measure quality in terms of the *missing mass* of S .

110 **Definition 2.2.** *Given dataset W and output set S , the missing mass of S with respect to W is*

$$112 \quad \text{MM}(W, S) := \sum_{x \in \bigcup_i W_i \setminus S} \frac{N(x)}{N}.$$

115 Smaller values of $\text{MM}(W, S)$ indicate the that S better captures the high-frequency items in $\bigcup_i W_i$.
 116 A useful perspective to the MM is that it is the ℓ_1 norm of the vector $(N(x)/N)_{x \in \bigcup_i W_i \setminus S}$. This
 117 view yields a generalization of the MM objective by taking the p ’th norm of the vector of missing
 118 frequencies. That is, for $p \geq 0$, define

$$119 \quad \text{MM}_p(W, S) := \left\| \left(\frac{N(x)}{N} \right)_{x \in \bigcup_i W_i \setminus S} \right\|_p \quad (1)$$

122 where $\|\cdot\|_p : \mathbb{R}^* \rightarrow \mathbb{R}$ denotes the ℓ_p norm. The usual missing mass objective corresponds to
 123 setting $p = 1$. However, it is also meaningful to set $p \neq 1$. For example, when $p = \infty$, the
 124 objective corresponds to minimizing the maximum missing mass. When $p = 0$, we recover the
 125 cardinality-based objective studied by existing work (see Related Work).

126 3 PRIVATE SET UNION

128 In general, we consider algorithms that satisfy the following “soundness” property: an item only
 129 appears in the output if it also appears in the input dataset.

131 **Assumption 1.** *For every algorithm $\mathcal{A} : (2^{\mathcal{X}})^* \rightarrow 2^{\mathcal{X}}$ and dataset W , we require $\mathcal{A}(W) \subseteq \bigcup_i W_i$.*

132 Assumption 1 is standard across works in the unknown domain setting. However, even with this
 133 assumption, it is difficult to obtain a meaningful trade-off between privacy and missing mass without
 134 assumptions on W .

135 To see why, fix some $n \in \mathbb{N}$, and consider the singleton dataset W where each user has a single,
 136 unique item, such that $W_i = \{x_i\}$ and $x_i \neq x_j$ for $i \neq j$. Fix $j \in [n]$ and consider the neighboring
 137 dataset W' obtained by removing W_j from W . Since we require that $\mathcal{A}(W') \subseteq \bigcup_i W'_i$, we have that
 138 $\mathbb{P}[x_j \in \mathcal{A}(W')] = 0$. Since \mathcal{A} is (ϵ, δ) -differentially private, we know that $\mathbb{P}[x_j \in \mathcal{A}(W)] \leq \delta$.
 139 Since $j \in [n]$ was picked arbitrarily, we know that this is true for all $j \in [n]$ and hence,
 140 $\mathbb{E}_{S \sim \mathcal{A}(W)} [\text{MM}(\mathcal{A}, S)] \geq 1 - \delta$. As δ is usually picked to be $o(\frac{1}{n})$, it is not possible to signifi-
 141 cantly minimize MM for these datasets.

142 Fortunately, in practice, these sorts of pathological datasets are rare. Instead, datasets often exhibit
 143 what is known as *Zipf*’s or *Power law* (Zipf, 1949; Gabaix, 1999; Adamic & Huberman, 2002;
 144 Piantadosi, 2014). This means that the frequency of items in a dataset exhibit a polynomial decay.
 145 Hence, one natural way of measuring the complexity of W is by how “Zipfian” it is.

146 **Definition 3.1** *((C, s)-Zipfian).* *Let $C \geq 1$ and $s \geq 0$. A dataset W is (C, s) -Zipfian if $\frac{N_{(r)}}{N} \leq \frac{C}{r^s}$
 147 for all $r \in [M]$, where $N_{(r)}$ is the r ’th largest frequency and N is the total number of items in W .*

149 In light of the hardness above, we first restrict our attention to datasets that are (C, s) -Zipfian for
 150 $s > 1$. When $s \leq 1$, the hard dataset previously outlined becomes a valid Zipfian dataset. We
 151 note that this restriction only impacts how we define the utility guarantee of the algorithm, and not
 152 its privacy guarantee; differential privacy is still measured with respect to the *worst-case* pair of
 153 neighboring datasets.

154 As s increases, the empirical mass gets concentrated more and more at the highest frequency item.
 155 Accordingly, any upper bound on missing mass should ideally decay as s increases. Another im-
 156 portant property of (C, s) -Zipfian datasets W is that they restrict the size of any individual set W_i .
 157 Lemma 3.1, whose proof is in Appendix C.1, makes this precise.

158 **Lemma 3.1.** *Let W be any (C, s) -Zipfian dataset. Then, $\max_i |W_i| \leq (CN)^{1/s}$.*

160 The rest of this section uses these two properties of Zipfian-datasets to obtain high-probability upper
 161 bounds on the missing mass. Our main focus will be on a simple mechanism used in practice known
 as the Weighted Gaussian Mechanism (WGM) (Gopi et al., 2020).

162 3.1 THE WEIGHTED GAUSSIAN MECHANISM
163

164 The WGM is parameterized by a noise-level $\sigma > 0$, threshold $T \geq 1$, and user contribution bound
165 $\Delta_0 \geq 1$. Given a dataset W , the WGM operates in three stages. In the first stage, the WGM
166 constructs a random dataset by subsampling without replacement from each user's itemset to ensure
167 that each user has at most Δ_0 items. In the second, stage the WGM constructs a weighted histogram
168 over the items in the random dataset. In the third stage, the WGM computes a noisy weighted
169 histogram by adding mean-zero Gaussian noise with standard deviation σ to each weighted count.
170 Finally, the WGM returns those items whose noisy weighted counts are above the threshold T .
171 Pseudocode appears in Algorithm 1.

172 **Algorithm 1** Weighted Gaussian Mechanism
173

174 **Input:** Dataset W , noise level σ , threshold T , and user contribution bound Δ_0 .

175 1 Construct random dataset \widetilde{W} such that for every $i \in [n]$, $\widetilde{W}_i \subseteq W_i$ is a random sample (without
176 replacement) of size $\min\{\Delta_0, |W_i|\}$ from W_i .
177 2 Compute weighted histogram $\widetilde{H} : \bigcup_i \widetilde{W}_i \rightarrow \mathbb{R}$ such that, for each $x \in \bigcup_i \widetilde{W}_i$,

$$178 \quad 179 \quad 180 \quad 181 \quad \widetilde{H}(x) = \sum_{i=1}^n \left(\frac{1}{|\widetilde{W}_i|} \right)^{1/2} \mathbf{1}\{x \in \widetilde{W}_i\}.$$

182 3 For each $x \in \bigcup_i \widetilde{W}_i$, sample $Z_x \sim \mathcal{N}(0, \sigma^2)$ and compute noisy $\widetilde{H}'(x) := \widetilde{H}(x) + Z_x$.
183 4 Keep items with large noisy weighted counts $S = \{x \in \bigcup_i \widetilde{W}_i : \widetilde{H}'(x) \geq T\}$.

184 **Output:** S
185

186 The following theorem from Gopi et al. (2020) verifies the approximate DP guarantee for the WGM.

187 **Theorem 3.2** (Theorem 5.1 (Gopi et al., 2020)). *For every $\Delta_0 \geq 1$, $\epsilon > 0$ and $\delta \in (0, 1)$, if $\sigma, T > 0$
188 are chosen such that*

$$189 \quad 190 \quad 191 \quad 192 \quad \Phi\left(\frac{1}{2\sigma} - \epsilon\sigma\right) - e^\epsilon \Phi\left(-\frac{1}{2\sigma} - \epsilon\sigma\right) \leq \frac{\delta}{2} \quad \text{and} \quad T \geq \max_{1 \leq t \leq \Delta_0} \left(\frac{1}{\sqrt{t}} + \sigma \Phi^{-1} \left(\left(1 - \frac{\delta}{2}\right)^{\frac{1}{t}} \right) \right)$$

193 then the WGM run with (σ, T) and input Δ_0 is (ϵ, δ) -differentially private.

194 In Appendix C.2.1, we prove that the smallest choice of σ and T to satisfy the constraints in Theorem 3.2 gives that $\sigma = \Theta\left(\frac{1}{\epsilon} \sqrt{\log(1/\delta)}\right)$ and $T = \tilde{\Theta}_{\delta, \Delta_0}(\max\{\sigma, 1\})$. This result will be useful for deriving asymptotic utility guarantees involving the WGM.

200 3.2 UPPER BOUNDS ON MISSING MASS

201 Our main result in this section is Theorem 3.3, which provides a high-probability upper bound on
202 the missing mass for the WGM in terms of the Zipfian parameters of the input dataset.

203 **Theorem 3.3.** *For every $s > 1$, $C \geq 1$ and (C, s) -Zipfian dataset W , if the WGM is run with noise
204 parameter $\sigma > 0$, threshold $T \geq 1$, and user contribution bound $\Delta_0 \geq 1$, then with probability at
205 least $1 - \beta$ over $S \sim \text{WGM}(W, \Delta_0)$, we have that*

$$207 \quad 208 \quad 209 \quad \text{MM}(W, S) = \tilde{O}_{\beta, C, N} \left(\frac{C^{\frac{1}{s}}}{s-1} \left(\frac{\max_i |W_i|}{N\sqrt{q^*}} \right)^{\frac{s-1}{s}} (T + \sigma)^{\frac{s-1}{s}} \right).$$

210 where $q^* := \min\{\max_i |W_i|, \Delta_0\}$.

211 Note that in Theorem 3.3 the missing mass decays as the total number of items N grows. Moreover,
212 as C decreases or s increases, the upper bound on missing mass decreases when N is sufficiently
213 large compared to σ and T . This matches our intuition, as decreasing C and increasing s results in
214 datasets that exhibit faster decays in item frequencies so relatively more of the mass is contained in
215 high-mass items.

The proof of Theorem 3.3 relies on three helper lemmas. Lemma C.2 provides an upper bound on the missing mass due to the subsampling stage. Lemma C.3 guarantees that a high-frequency item in the original dataset will remain high-frequency in the subsampled dataset. Finally, Lemma C.4 provides a high-probability upper bound on the frequency of items that are missed by the WGM during the thresholding step. We provide the full proof in Appendix C.2.2.

Theorem 3.3 bounds the overall missing mass of the WGM mechanism. As corollary, note that if $\Delta_0 \geq \max_i |W_i|$ then the missing mass contributed by the subsampling step vanishes. By Theorem 3.2 and Lemma C.1, for every user contribution bound $\Delta_0 \geq 1$, we need to pick $\sigma = \Theta\left(\frac{1}{\epsilon}\sqrt{\log(1/\delta)}\right)$ and $T = \tilde{\Theta}_{\Delta_0, \delta}(\max\{\sigma, 1\})$ to achieve (ϵ, δ) -differential privacy. Substituting these values into Theorem 3.3 gives the following corollary.

Corollary 3.4. *In the setting of Theorem 3.3, if we choose the minimum σ and T to ensure (ϵ, δ) -DP, then with probability at least $1 - \beta$, we have that*

$$\text{MM}(W, S) \leq \tilde{O}_{\beta, \delta, \Delta_0, C, N} \left(\frac{C^{\frac{1}{s}}}{s-1} \left(\frac{\max_i |W_i|}{\epsilon N \sqrt{q^*}} \right)^{\frac{s-1}{s}} \right),$$

where $q^* = \min\{\Delta_0, \max_i |W_i|\}$.

Corollary 3.4 shows that the error due to subsampling can dominate the missing mass. Accordingly, one should aim to set Δ_0 as close as possible to $\max_i |W_i|$. In fact, if one has *a priori public* knowledge of $\max_i |W_i|$, then one should set $\Delta_0 = \max_i |W_i|$. By Lemma 3.1, for any (C, s) -Zipfian dataset W , $\max_i |W_i| \leq (CN)^{1/s}$ and hence the loss due to setting Δ_0 will only be logarithmic in N . However, Corollary 3.4 omits logarithmic factors in Δ_0 , so one should avoid $\Delta_0 \gg \max_i |W_i|$.

Theorem 3.5, whose proof is in Appendix D.1, shows that the dependence of ϵ and N in our upper bound from Corollary 3.4 can be tight.

Theorem 3.5. *Let \mathcal{A} be any (ϵ, δ) -differentially private algorithm satisfying Assumption 1. For every $s > 1, C \geq 1$, there exists a (C, s) -Zipfian dataset W^* such that*

$$\mathbb{E}_{S \sim \mathcal{A}(W^*)} [\text{MM}(W^*, S)] = \Omega \left(\frac{C^{1/s}}{s-1} \left(\frac{1}{\epsilon N} \right)^{(s-1)/s} \ln \left(1 + \frac{e^\epsilon - 1}{2\delta} \right)^{(s-1)/s} \right).$$

The proof of Theorem 3.5 exploits Assumption 1 by showing that any private algorithm that satisfies Assumption 1 cannot output low-frequency items with high-probability. We end this section by noting that our proof technique in Theorem 3.3 can also give us bounds on the ℓ_∞ missing mass (see Equation 1). Note that unlike Theorem 3.3, Theorem 3.6, whose proof is in Appendix C.2.3, does not require the dataset to be Zipfian.

Theorem 3.6. *Let W be any dataset. For every $\epsilon > 0, \delta \in (0, 1)$, and user contribution bound $\Delta_0 \geq 1$, picking $\sigma = \Theta\left(\frac{1}{\epsilon}\sqrt{\log(1/\delta)}\right)$ and $T = \tilde{\Theta}_{\Delta_0, \delta}(\max\{\sigma, 1\})$ gives that the WGM is (ϵ, δ) -differentially private and with probability at least $1 - \beta$ over $S \sim \text{WGM}(W, \Delta_0)$, we have*

$$\text{MM}_\infty(W, S) \leq \tilde{O}_{\Delta_0, \delta, \beta} \left(\frac{\max_i |W_i|}{\epsilon N \sqrt{q^*}} \right),$$

where $q^* = \min\{\Delta_0, \max_i |W_i|\}$.

Upper bounds on the ℓ_∞ norm missing mass will be useful for deriving guarantees for the top- k selection (Section 4.1) and k -hitting set (Section 4.2) problems.

4 APPLYING THE WEIGHTED GAUSSIAN MECHANISM

This section applies WGM to construct unknown domain algorithms for top- k and k -hitting set. For both problems, we spend half of the overall privacy budget running WGM to obtain a domain D , and then spend the other half of the privacy budget running a known-domain private algorithm, using domain D , for the problem in question. By basic composition, the overall mechanism satisfies the desired privacy budget. Pseudocode for this approach is given in Algorithm 2.

270

Algorithm 2 Meta Algorithm

271

Input: Dataset W , noise-level and threshold (σ, T) , output size k , user contribution bound $\Delta_0 \geq 1$, known-domain mechanism \mathcal{B}

272

5 Let $D \leftarrow \text{WGM}(W, \Delta_0)$ be the output of WGM with noise-level and threshold (σ, T) and input Δ_0

273

6 Let $S \leftarrow \mathcal{B}(W, D, k)$ be the output of \mathcal{B} on input W and domain D

274

Output: S

275

276

277

In the next two subsections, we introduce the top- k selection and k -hitting set problems, summarize existing known-domain algorithms, and provide the specification of all algorithmic parameters. An important difference between the results in this section and that of Section 3, is that by using MM_∞ bounds, we no longer require our dataset to be Zipfian in order to get meaningful guarantees.

278

279

4.1 PRIVATE TOP- k SELECTION

280

281

In the DP top- k selection problem, we are given some $k \in \mathbb{N}$ and our goal is to output, in decreasing order, the k largest frequency items in a dataset W . Various loss objective have been considered for this problem, but we focus on missing mass.

282

283

Definition 4.1. For a dataset W , $k \in \mathbb{N}$, $q \leq k$ and ordered sequence of domain elements $S = (x_1, \dots, x_q)$, we denote the top- k missing mass by

284

285

$$\text{MM}^k(W, S) = \frac{\sum_{i=1}^k N_{(i)} - \sum_{i=1}^q N(x_i)}{N}.$$

286

287

We let the sequence S have length $q \leq k$ because we will allow our mechanisms to output less than k items, which will be crucial for obtaining differential privacy when the domain \mathcal{X} is unknown. Note that $\text{MM}(W, S) = \text{MM}^k(W, S)$ if one takes $k = |\bigcup_i W_i|$. As before, our objective is to design an approximate DP mechanism \mathcal{B} which outputs a sequence $S \subseteq \bigcup_i W_i$ of size at most k that minimizes $\text{MM}^k(W, S)$ with high probability.

288

289

To adapt Algorithm 2 to top- k , we need to specify a known-domain private top- k algorithm. We use the peeling exponential mechanism (see Algorithm 3) for its simplicity, efficiency, and tight privacy composition. Its privacy and utility guarantees appear in Lemmas 4.1 and 4.2 respectively.

290

291

Algorithm 3 Peeling Exponential Mechanism

292

Input: Dataset W , domain D , noise-level λ , output size $k \leq |D|$

293

1 Let $N(x) = \sum_{i=1}^n \mathbf{1}\{x \in W_i\}$ for $x \in D$.

294

2 Let $\tilde{N}(x) = N(x) + Z_x$ for $x \in D$ where $Z_x \sim \text{Gumbel}(\lambda)$.

295

Output: Ordered sequence (x_1, \dots, x_k) such that $\tilde{N}(x_i) = \tilde{N}_{(i)}$ for all $i \in [k]$.

296

297

298

299

Lemma 4.1 (Lemma 4.2 (Gillenwater et al., 2022)). For every $\epsilon > 0$, $\delta \in (0, 1)$ and $k \geq 1$, if $\lambda = \tilde{O}_\delta\left(\frac{\sqrt{k}}{\epsilon}\right)$, then Algorithm 3 is (ϵ, δ) -differentially private.

300

301

Lemma 4.2. For every dataset W , domain D , $\lambda \geq 1$ and $k \leq |D|$, if Algorithm 3 is run with noise-level λ , then with probability $1 - \beta$ over its output S , we have that

302

303

304

305

306

307

$$\frac{1}{N} \left(\sum_{x \in \mathcal{T}_k(W, D)} N(x) - \sum_{x \in S} N(x) \right) \leq O\left(\frac{k\lambda}{N} \log \frac{|D|}{\beta}\right),$$

308

where $\mathcal{T}_k(W, D) \subseteq D$ is the true set of top- k most frequent items in D .

309

310

311

We provide the exact λ to achieve (ϵ, δ) -differential privacy for Lemma 4.1 in Lemma B.1. The proof of Lemma 4.2 appears in Appendix C.3 and relies on Gumbel concentration inequalities. With Lemmas 4.2 and 4.1 in hand, using the same choice of (σ, T) as in Theorem 3.2 for WGM yields our main result. The proof of Theorem 4.3 can be found in Appendix C.3.

312

313

314

Theorem 4.3. Fix $\epsilon > 0$, $\delta \in (0, 1)$, and user contribution bound $\Delta_0 \geq 1$. For every dataset W and $k \geq 1$, if one picks $\sigma = \Theta\left(\frac{1}{\epsilon} \sqrt{\log(1/\delta)}\right)$, $T = \tilde{\Theta}_{\Delta_0, \delta/2}(\max\{\sigma, 1\})$ from Theorem 3.2, and

324 $\lambda = \tilde{\Theta}_{\delta/2} \left(\frac{\sqrt{k}}{\epsilon} \right)$ from Lemma 4.1, then Algorithm 2, run with Algorithm 3, is (ϵ, δ) -differentially
 325 private and with probability $1 - \beta$, its output S satisfies
 326

$$327 \quad \text{MM}^k(W, S) \leq \tilde{O}_{\beta, \delta, \Delta_0} \left(\frac{k}{N} \left(\frac{\max_i |W_i|}{\epsilon \sqrt{q^*}} + \frac{\sqrt{k} \log(M)}{\epsilon} \right) \right),$$

330 where $q^* := \min\{\Delta_0, \max_i |W_i|\}$.
 331

332 We end this section by proving that a linear dependence on $\frac{k}{\epsilon}$ on the top- k missing mass is unavoidable
 333 for algorithms satisfying Assumption 1 when $\epsilon \leq 1$.
 334

335 **Corollary 4.4.** *Let $\epsilon \leq 1$ and $\delta \in (0, 1)$. Let \mathcal{A} be any (ϵ, δ) -differentially private algorithm
 336 satisfying Assumption 1. Then, for every $k \geq 1$, there exists a dataset W such that*

$$337 \quad \mathbb{E}_{S \sim \mathcal{A}(W, k)} [\text{MM}^k(W, S)] \geq \tilde{\Omega}_{\delta} \left(\frac{k}{\epsilon N} \right).$$

339 The proof of Corollary 4.4 is in Appendix D.2 and is largely a consequence of Lemma D.1, which
 340 was used to prove the lower bound for set union (Theorem 3.5).
 341

342 4.2 PRIVATE k -HITTING SET

344 In the k -hitting set problem, our goal is to output a set S of items of size at most k which
 345 intersects as many user subsets as possible, which is useful for data summarization and feature selection
 346 (Mitrovic et al., 2017). More precisely, our objective is to design an approximate DP mechanism
 347 which maximizes the number of hits $\text{Hits}(W, S) := \sum_{i=1}^n \mathbf{1}\{S \cap W_i \neq \emptyset\}$. Since this problem is
 348 also NP-hard without privacy concerns (Karp, 1972), we will measure performance relative to the
 349 optimal solution, i.e., show that with high probability, our algorithm output S satisfies

$$350 \quad \text{Hits}(W, S) \geq \gamma \cdot \text{Opt}(W, k) - \text{err}(\epsilon, \delta, k)$$

352 where $\text{Opt}(W, k) := \arg \max_{S \subseteq \mathcal{X}, |S| \leq k} \text{Hits}(W, S)$ is the optimal value, $\text{err}(\epsilon, \delta, k)$ is an additive
 353 error term that depends on problem specific parameters, and $\gamma \in (0, 1)$ is the approximation factor.
 354

355 Like our algorithm for top- k selection, our mechanism for the k -hitting problem will follow the
 356 general structure of Algorithm 2. We will take the known-domain algorithm \mathcal{B} to be the privatized
 357 version of the greedy algorithm for submodular maximization, as in Algorithm 1 from Mitrovic
 358 et al. (2017). This mechanism repeatedly runs the exponential mechanism (equivalently the Gumbel
 359 mechanism) to pick an item that hits a large number of users. After each iteration, we remove all
 360 users who contain the item output in the previous round and continue until we either have output k
 361 items, run out of items, or run out of users, and return the overall set of items. We call this algorithm
 362 the User Peeling Mechanism and its pseudo-code is given in Algorithm 4 in Appendix C.4.

363 By combining this with the same WGM choice of (σ, T) as in Theorem 3.2 for the first step of
 364 Algorithm 2, we get the main result of this section.

365 **Theorem 4.5.** *Fix $\epsilon > 0$ and $\delta \in (0, 1)$. For every dataset W , $k \geq 1$, and user contribution
 366 bound Δ_0 , if one picks $\sigma = \Theta \left(\frac{1}{\epsilon} \sqrt{\log(1/\delta)} \right)$, $T = \tilde{\Theta}_{\Delta_0, \delta/2}(\max\{\sigma, 1\})$ from Theorem 3.2, and
 367 $\lambda = \tilde{\Theta}_{\delta/2} \left(\frac{1}{\epsilon} \sqrt{k} \right)$ from Lemma 4.1, then Algorithm 2, run with Algorithm 4, is (ϵ, δ) -differentially
 368 private and with probability $1 - \beta$, its output S satisfies*

$$370 \quad \text{Hits}(W, S) \geq \left(1 - \frac{1}{e} \right) \text{Opt}(W, k) - \tilde{O}_{\beta, \delta, \Delta_0} \left(\frac{k \cdot \max_i |W_i|}{\epsilon \sqrt{q^*}} + \frac{k^{3/2}}{\epsilon} \log(Mk) \right),$$

372 where $q^* := \min\{\Delta_0, \max_i |W_i|\}$ and $M = |\bigcup_i W_i|$.
 373

374 Theorem 4.5, proved in Appendix C.4, gives that if k is not very large (i.e., $\frac{\ln(Mk)}{\ln(M)} \leq \max_i \sqrt{|W_i|}$),
 375 then with high probability, the additive sub-optimality gap is on the order of
 376

$$377 \quad \tilde{O}_{\Delta_0, \delta, \beta, k} \left(\frac{k^{3/2} \cdot \max_i |W_i| \cdot \log(M)}{\epsilon \sqrt{q^*}} \right).$$

378 When $|\mathcal{X}| \gg M$, this provides an improvement over Theorem 1 in Mitrovic et al. (2017) whose
 379 guarantee is in terms $\log(|\mathcal{X}|)$ and not $\log(M)$.
 380

381 As in the lower bound proof for top- k selection, we again rely on the work behind Theorem 3.5 to
 382 show that one must lose $\frac{k}{\epsilon}$ from the optimal value by restricting the algorithm \mathcal{A} to output a subset
 383 of $\bigcup_i W_i$.

384 **Corollary 4.6.** *Let $\epsilon \leq 1$, $\delta \in (0, 1)$ and \mathcal{A} be any (ϵ, δ) -differentially private algorithm satisfying
 385 Assumption 1. Then, for every $k \geq 1$, there exists a dataset W such that*

$$\mathbb{E}_{S \sim \mathcal{A}(W, k)} [\text{Hits}(W, S)] \geq \text{Opt}(W, k) - \tilde{\Omega}_\delta \left(\frac{k}{\epsilon} \right).$$

390 5 EXPERIMENTS

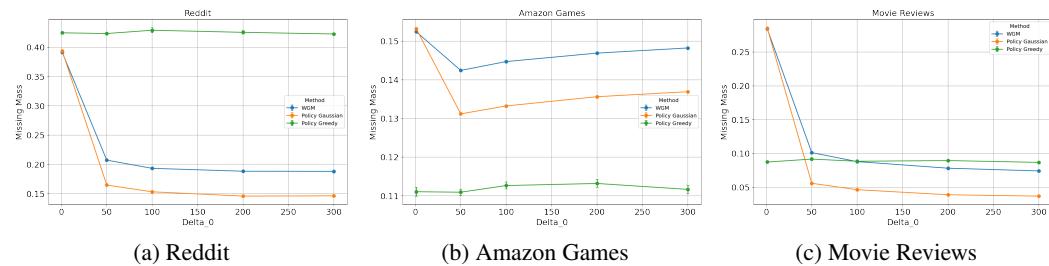
392 We empirically evaluate our methods on six real-life datasets spanning diverse settings. Informally,
 393 Reddit (Gopi et al., 2020), Amazon Games (Ni et al., 2019), and Movie Reviews (Harper & Konstan,
 394 2015) are “large”, while Steam Games (Steam, 2025), Amazon Magazine (Ni et al., 2019), and
 395 Amazon Pantry (Ni et al., 2019) are “small” (see Appendix E for details). All experiments use a total
 396 privacy budget of $(1, 10^{-5})$ -DP; additional experiments using $(0.1, 10^{-5})$ -DP appear in Appendix F,
 397 but are not significantly qualitatively different. Dataset processing and experiment code can be found
 398 in the Supplement.

400 5.1 SET UNION

401 **Datasets.** We evaluate the WGM and baselines on all six datasets, relegating experiments on the
 402 small datasets to the Appendix F.1.1 for space.
 403

404 **Baselines.** The baselines are the Policy Gaussian mechanism from Gopi et al. (2020) and the Policy
 405 Greedy mechanism from Carvalho et al. (2022), as these have obtained the strongest (though least
 406 scalable) performance in past work. As suggested in those papers, we set the policy hyperparameter
 407 $\alpha = 3$ throughout.

408 **Results.** Figure 1 plots the average MM across 5 trials, for all three mechanisms as a function of ℓ_0
 409 bound $\Delta_0 \in \{1, 50, 100, 150, 200, 300\}$. Across datasets, we find that the WGM obtains MM within
 410 5% of that of the policy mechanisms, in spite of their significantly more intensive computation. This
 411 contrasts with previous empirical results for cardinality, where sequential methods often output $\approx 2X$
 412 more items (see, e.g., Table 2 in Swanberg et al. (2023)). Plots for the small datasets (Appendix
 413 F.1.1) show a similar trend.



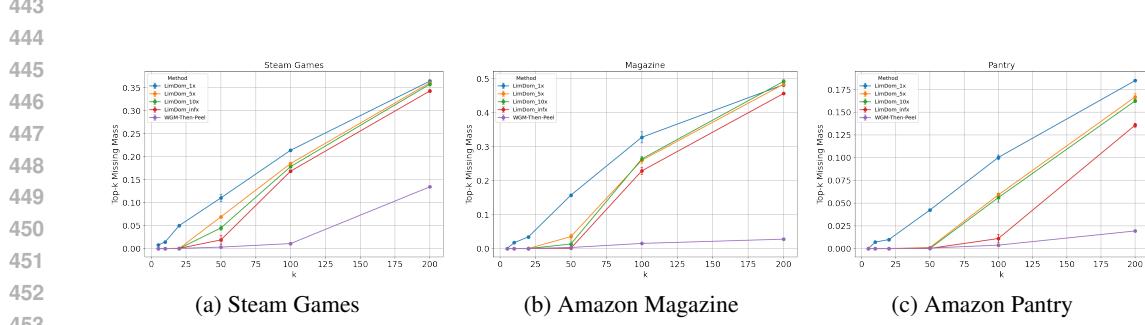
424 Figure 1: Set Union MM as a function of Δ_0 . Note that lower is better.
 425

428 5.2 TOP- k

430 **Datasets.** All methods achieve near 0 top- k missing mass across all values of number of selected
 431 items $k \in \{5, 10, 20, 50, 100, 200\}$ on the three large datasets, as most mass is concentrated in a
 432 small number of heavy items. We therefore focus on the three small datasets.

432 **Baselines.** We compare our WGM-then-top- k mechanism to the limited-domain top- k mechanism
 433 from Durfee & Rogers (2019). Unlike our algorithm, the limited-domain mechanism has a hyperpa-
 434 rameter \bar{k} . As such, for each $k \in \{5, 10, 20, 50, 100, 200\}$, we take as baselines the limited-domain
 435 algorithm with $\bar{k} \in \{k, 5k, 10k, \infty\}$. When $\bar{k} < \infty$, we set $\Delta_0 = \infty$ for the limited-domain
 436 algorithm. Otherwise, when $\bar{k} = \infty$, we set $\Delta_0 = 100$ for the limited-domain algorithm, as recom-
 437 mended in Section 3 of Durfee & Rogers (2019).

438 **Results.** Figure 2 compares our method against the limited-domain method across different choices
 439 for k . Note that each line for the limited-domain method uses a different \bar{k} . We find that across all
 440 datasets, our method consistently obtains smaller top- k MM than all limited-domain baselines, and
 441 its advantage grows with k . Plots in Appendix F.2 demonstrate similar trends for a more stringent
 442 ℓ_1 loss.

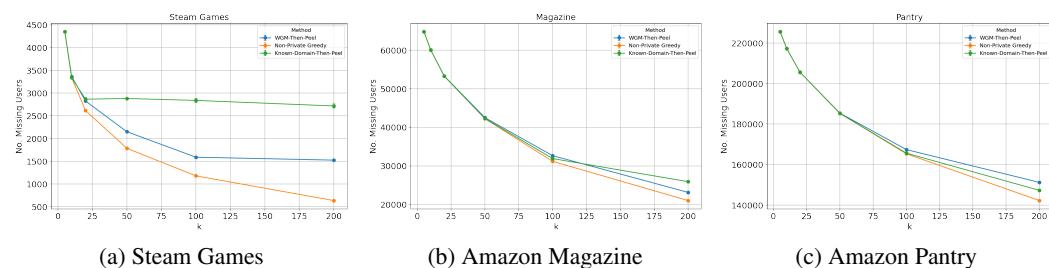
Figure 2: Top- k MM as a function of k , using $\Delta_0 = 100$.

457 5.3 k -HITTING SET

458 **Datasets.** We use the same datasets as in the top- k experiments, for the same reason: a small number
 459 of items covers nearly all users in the large datasets.

460 **Baselines.** To the best of our knowledge, there are no existing private algorithm for the k -hitting set
 461 problem for unknown domains. Hence, we consider the following baselines: the non-private greedy
 462 algorithm and the private non-domain algorithm from Mitrovic et al. (2017) after taking $\bigcup_i W_i$ to be
 463 a public known-domain. Note that the latter baseline is not a valid private algorithm in the unknown
 464 domain setting since, in reality, $\bigcup_i W_i$ is private.

465 **Results.** Figure 3 plots the average number of users hit, along with its standard error across 5 trials,
 466 as a function of $k \in \{5, 10, 20, 50, 100, 200\}$, fixing $\Delta_0 = 100$. We find that our method performs
 467 comparably with both baseline methods, neither of which is fully private. In particular, for the Steam
 468 Games and Amazon Magazine datasets, our method outperforms the known-domain private greedy
 469 algorithm that assumes public knowledge of $\bigcup_i W_i$. This is because our method’s application of
 470 WGM for domain discovery produces a domain that is smaller than $\bigcup_i W_i$ while still containing
 471 high-quality items. This makes an easier problem for the peeling mechanism in the second step.

Figure 3: Number of missed users as a function of k , using $\Delta_0 = 100$.

486 6 FUTURE DIRECTIONS
487

488 We conclude with some possible future research directions. First, our upper and lower bounds for
489 top- k and k -hitting set do not match, so closing these gaps is a natural problem. Second, all of
490 our methods enforce ℓ_0 bounds by uniform subsampling without replacement from each user's item
491 set. Recent work by Chen et al. (2025) employs more involved and data-dependent subsampling
492 strategies to obtain higher cardinality answers. Extending similar techniques to missing mass may
493 be useful.

494
495 REFERENCES
496

497 Lada A Adamic and Bernardo A Huberman. Zipf's law and the Internet. *Glottometrics*, 2002.

498 Kareem Amin, Jennifer Gillenwater, Matthew Joseph, Alex Kulesza, and Sergei Vassilvitskii.
499 Plume: differential privacy at scale. In *Privacy Engineering Practice and Respect (PEPR)*, 2023.

500

501 Raghav Bhaskar, Srivatsan Laxman, Adam Smith, and Abhradeep Thakurta. Discovering frequent
502 patterns in sensitive data. In *Knowledge Discovery and Data Mining (KDD)*, 2010.

503

504 Ricardo Silva Carvalho, Ke Wang, and Lovedeep Singh Gondara. Incorporating item frequency for
505 differentially private set union. In *Conference on Artificial Intelligence (AAAI)*, 2022.

506

507 Anamay Chaturvedi, Huy Le Nguyen, and Lydia Zakynthinou. Differentially private decomposable
508 submodular maximization. In *Conference on Artificial Intelligence (AAAI)*, 2021.

509

510 Justin Y Chen, Vincent Cohen-Addad, Alessandro Epasto, and Morteza Zadimoghaddam. Scalable
511 Private Partition Selection via Adaptive Weighting. In *International Conference on Machine
Learning (ICML)*, 2025.

512

513 Damien Desfontaines, James Voss, Bryant Gipson, and Chinmoy Mandayam. Differentially private
514 partition selection. *Privacy Enhancing Technologies Symposium (PETS)*, 2022.

515

516 David Durfee and Ryan M Rogers. Practical differentially private top- k selection with pay-what-
517 you-get composition. *Neural Information Processing Systems (NeurIPS)*, 2019.

518

519 Cynthia Dwork, Frank McSherry, Kobbi Nissim, and Adam Smith. Calibrating noise to sensitivity
520 in private data analysis. In *Theory of Cryptography Conference (TCC)*, 2006.

521

522 Xavier Gabaix. Zipf's law for cities: an explanation. *The Quarterly Journal of Economics*, 1999.

523

524 Jennifer Gillenwater, Matthew Joseph, Andres Munoz, and Monica Ríbero Diaz. A Joint Exponential
525 Mechanism For Differentially Private Top- k . In *International Conference on Machine
Learning (ICML)*, 2022.

526

527 Sivakanth Gopi, Pankaj Gulhane, Janardhan Kulkarni, Judy Hanwen Shen, Milad Shokouhi, and
528 Sergey Yekhanin. Differentially private set union. In *International Conference on Machine Learn-
529 ing (ICML)*, 2020.

530

531 F. Maxwell Harper and Joseph A. Konstan. The MovieLens Datasets: History and Context. 2015.

532

533 RM Karp. Reducibility among combinatorial problems. *Complexity of Computer Computations*,
534 1972.

535

536 Aleksandra Korolova, Krishnaram Kenthapadi, Nina Mishra, and Alexandros Ntoulas. Releasing
537 search queries and clicks privately. In *International Conference on World Wide Web*, 2009.

538

539 Ryan McKenna and Daniel R Sheldon. Permute-and-flip: A new mechanism for differentially pri-
540 vate selection. *Neural Information Processing Systems (NeurIPS)*, 2020.

540

541 Marko Mitrovic, Mark Bun, Andreas Krause, and Amin Karbasi. Differentially private submod-
542 ular maximization: Data summarization in disguise. In *International Conference on Machine
543 Learning (ICML)*, 2017.

540 Jianmo Ni, Jiacheng Li, and Julian McAuley. Justifying recommendations using distantly-labeled re-
 541 views and fine-grained aspects. In *Empirical Methods in Natural Language Processing (EMNLP)*,
 542 2019.

543 OpenDP. Privatizing histograms. <https://docs.opendp.org/en/stable/getting-started/examples/histograms.html>, 2025.

544 Steven T Piantadosi. Zipf’s word frequency law in natural language: A critical review and future
 545 directions. *Psychonomic bulletin & review*, 2014.

546 Gang Qiao, Weijie Su, and Li Zhang. Oneshot differentially private top-k selection. In *International
 547 Conference on Machine Learning*, pp. 8672–8681. PMLR, 2021.

548 Ryan Rogers, Subbu Subramaniam, Sean Peng, David Durfee, Seunghyun Lee, Santosh Kumar
 549 Kancha, Shraddha Sahay, and Parvez Ahammad. LinkedIn’s Audience Engagements API: A
 550 Privacy Preserving Data Analytics System at Scale. *Journal of Privacy and Confidentiality*, 2021.

551 Steam. Steam games dataset. <https://www.kaggle.com/datasets/tamber/steam-video-games/data>, 2025. Accessed: 2025-09-22.

552 Marika Swanberg, Damien Desfontaines, and Samuel Haney. DP-SIPS: A simpler, more scalable
 553 mechanism for differentially private partition selection. 2023.

554 Roman Vershynin. *High-dimensional probability: An introduction with applications in data science*.
 555 Cambridge University Press, 2018.

556 Royce J Wilson, Celia Yuxin Zhang, William Lam, Damien Desfontaines, Daniel Simmons-
 557 Marengo, and Bryant Gipson. Differentially Private SQL with Bounded User Contribution. 2020.

558 George Kingsley Zipf. *Human behavior and the principle of least effort: An introduction to human
 559 ecology*. Addison-Wesley Press, 1949.

560 A USEFUL CONCENTRATION INEQUALITIES

561 In this section, we review some basic concentration inequalities that we use in the main text. The
 562 first is the following Gaussian concentration equality.

563 **Lemma A.1** (Gaussian concentration (Vershynin, 2018)). *Let X_1, \dots, X_n be an iid sequence of
 564 mean-zero Gaussian random variables with variance σ^2 . Then, for every $\delta \in (0, 1)$, with probability
 565 at least $1 - \delta$, we have that*

$$566 \max_i |X_i| \leq \sigma \sqrt{2 \log \left(\frac{2n}{\delta} \right)}.$$

567 The second is for the concentration of a sequence of Gumbel random variables. While this result is
 568 likely folklore, we provide a proof for completeness.

569 **Lemma A.2.** *Let X_1, \dots, X_n be an iid sequence of Gumbel random variables with parameter λ .
 570 Then, for every $\delta \in (0, 1)$, with probability at least $1 - \delta$, we have that*

$$571 \max_i |X_i| \leq \lambda \cdot \ln \left(\frac{2n}{\delta} \right).$$

572 *Proof.* Consider a single X_i , and recall that the CDF of a Gumbel distribution with parameter λ is
 573 $F(x) = \exp(-\exp(-x/\lambda))$. Then

$$574 \mathbb{P}[|X_i| > T] = \mathbb{P}[X_i > T] + \mathbb{P}[X_i < -T] \\ 575 = 1 - \exp(-\exp(-T/\lambda)) + \exp(-\exp(T/\lambda)) \\ 576 \leq \exp(-T/\lambda) + \exp(-\exp(T/\lambda))$$

577 where the inequality uses $1 - e^{-x} \leq x$. Substituting in $T = \lambda \log(2n/\delta)$ yields

$$578 \mathbb{P}[|X_i| > t] \leq \frac{\delta}{2n} + \exp(-2n/\delta) \leq \frac{\delta}{n}$$

579 since for $n \geq 1$ and $\delta \in (0, 1)$, $\frac{2n}{\delta} \geq \ln(\frac{2n}{\delta})$. Union bounding over the n samples completes the
 580 result. \blacksquare

594 **B PRIVACY ANALYSIS OF PEELING EXPONENTIAL MECHANISM**
 595

596 **Lemma B.1** (Lemma 4.2 in Gillenwater et al. (2022)). *For every $\epsilon > 0$, $\delta \in (0, 1)$ and $k \geq 1$, if
 597 $\lambda = \frac{1}{\epsilon_0}$, where*

$$599 \quad \epsilon_0 := \max \left\{ \frac{\epsilon}{k}, \sqrt{\frac{8 \log \left(\frac{1}{\delta} \right) + 8\epsilon}{k}} - \sqrt{\frac{8 \log \left(\frac{1}{\delta} \right)}{k}} \right\},$$

601 *then Algorithm 3 is (ϵ, δ) -differentially private.*

603 **C MISSING PROOFS**
 604

605 **C.1 PROOF OF LEMMA 3.1**
 606

608 *Proof.* Let W be a (C, s) -Zipfian dataset. Let $r^* = \max_i |W_i|$. Then, it must be the case that
 609 $N_{(r^*)} \geq 1$. Since W is (C, s) -Zipfian, we also know that $N_{(r^*)} \leq \frac{CN}{(r^*)^s}$. Hence, we have that
 610 $(r^*)^s \leq CN$ implying that $r^* \leq (CN)^{1/s}$. ■
 611

612 **C.2 PROOFS FOR THE WGM**
 613

614 **C.2.1 PROOF OF σ AND T**
 615

616 **Lemma C.1.** *For every $\epsilon > 0$, $\delta \in (0, 1)$, and $\Delta_0 \geq 1$, there exists $\sigma = \Theta \left(\frac{\sqrt{\log(\frac{1}{\delta})}}{\epsilon} \right)$ and
 617 $T = \tilde{\Theta}_{\delta, \Delta_0}(\max\{\sigma, 1\})$ which satisfy the conditions in Theorem 3.2.*
 618

620 *Proof.* Starting with σ , it suffices to find the smallest σ such that
 621

$$622 \quad \Phi \left(\frac{1}{2\sigma} - \epsilon\sigma \right) \leq \frac{\delta}{2}.$$

624 By monotonicity of $\Phi^{-1}(\cdot)$, we have that
 625

$$626 \quad \Phi \left(\frac{1}{2\sigma} - \epsilon\sigma \right) \leq \frac{\delta}{2} \iff \frac{1}{2\sigma} - \epsilon\sigma \leq \Phi^{-1} \left(\frac{\delta}{2} \right).$$

628 Hence, it suffices to find the smallest σ that satisfies
 629

$$630 \quad 2\epsilon\sigma^2 + 2\Phi^{-1} \left(\frac{\delta}{2} \right) \sigma - 1 \geq 0.$$

633 Using the quadratic formula we can deduce that we need to take
 634

$$635 \quad \sigma \geq \frac{-\Phi^{-1} \left(\frac{\delta}{2} \right)}{\epsilon} = \frac{\Phi^{-1} \left(1 - \frac{\delta}{2} \right)}{\epsilon} = \Omega \left(\frac{\sqrt{\log \left(\frac{1}{\delta} \right)}}{\epsilon} \right),$$

638 where the last inequality follows from the fact that $\Phi^{-1}(p) \leq \sqrt{2 \log \left(\frac{1}{1-p} \right)}$ for $p > \frac{1}{2}$. Now for
 639 T , we have
 640

$$641 \quad 1 + \sigma\Phi^{-1} \left(\left(1 - \frac{\delta}{2} \right)^{\frac{1}{\Delta_0}} \right) \geq \max_{1 \leq t \leq \Delta_0} \left(\frac{1}{\sqrt{t}} + \sigma\Phi^{-1} \left(\left(1 - \frac{\delta}{2} \right)^{\frac{1}{t}} \right) \right).$$

645 Hence, it suffices to upper bound
 646

$$647 \quad 1 + \sigma\Phi^{-1} \left(\left(1 - \frac{\delta}{2} \right)^{\frac{1}{\Delta_0}} \right).$$

648 By Bernoulli's inequality and monotonicity of $\Phi^{-1}(\cdot)$, we have that
 649

$$650 \quad \Phi^{-1}\left(\left(1 - \frac{\delta}{2}\right)^{\frac{1}{\Delta_0}}\right) \leq \Phi^{-1}\left(1 - \frac{\delta}{2\Delta_0}\right).$$

653 Since $\delta \leq 1$ and $\Delta_0 \geq 1$, we have that

$$654 \quad \Phi^{-1}\left(1 - \frac{\delta}{2\Delta_0}\right) \leq \sqrt{2 \log\left(\frac{2\Delta_0}{\delta}\right)}.$$

657 Hence, it suffices to take

$$659 \quad T = 1 + \sigma \sqrt{2 \log\left(\frac{2\Delta_0}{\delta}\right)} = \tilde{\Theta}_{\delta, \Delta_0}(\max\{\sigma, 1\}),$$

661 This completes the proof. ■
 662

663 C.2.2 PROOF OF THEOREM 3.3

665 Before we prove Theorem 3.3, we present three helper lemmas, Lemma C.2, C.3, and C.4, which
 666 correspond to three different “good” events. Lemma C.2 provides an upper bound on the missing
 667 mass due to the subsampling stage. Lemma C.3 guarantees that a high-frequency item in the
 668 original dataset will remain high-frequency in the subsampled dataset. Lemma C.4 provides a
 669 high-probability upper bound on the frequency of items that are missed by the WGM during the
 670 thresholding step. The proof of Theorem 3.3 will then follow by combining Lemmas C.2, C.3, and
 671 C.4.

672 **Lemma C.2.** *Let W be a (C, s) -Zipfian dataset for $C \geq 1$ and $s > 1$. Fix a user contribution bound
 673 $\Delta_0 \geq 1$. Let \widetilde{W} be the random dataset such that $\widetilde{W}_i \subseteq W_i$ is a random sample without replacement
 674 of size $\min\{\Delta_0, W_i\}$. Then, for every $\beta \in (0, 1)$, with probability $1 - \beta$, we have that*

$$675 \quad \text{MM}(W, \cup_i \widetilde{W}_i) \leq \frac{C^{1/s}}{s-1} \left(\frac{1}{p^* N} \log\left(\frac{(CN)^{1/s}}{\beta}\right) \right)^{\frac{s-1}{s}}$$

678 where $p^* := \min\left(1, \frac{\Delta_0}{\max_i |W_i|}\right)$.

681 *Proof.* Let $p_i := \min\left(1, \frac{\Delta_0}{|W_i|}\right)$ and $p^* := \min_i p_i$. Fix an item $x \in \bigcup_i W_i$. Then

$$683 \quad \mathbb{P}\left[x \notin \bigcup_i \widetilde{W}_i\right] = \prod_{i: x \in W_i} (1 - p_i) \leq \exp\left(-\sum_{i: x \in W_i} p_i\right) \leq e^{-p^* N(x)},$$

686 where $N(x) = \sum_i \mathbf{1}\{x \in W_i\}$. Fix $\beta \in (0, 1)$ and consider the threshold

$$688 \quad Q := \frac{1}{p^*} \log\left(\frac{(CN)^{1/s}}{\beta}\right).$$

690 Note that $Q^* \geq 1$ by definition of p^* . Since W is (C, s) -Zipfian, for any $r \in [M]$ with $N_{(r)} > Q$,
 691 it must be the case that $r \leq \left(\frac{CN}{Q}\right)^{1/s}$ by $r^s \leq \frac{CN}{N_{(r)}}$. Hence, there are at most $\left(\frac{CN}{Q}\right)^{1/s}$ “heavy”
 692 items whose frequencies are above Q . By the union bound, we get that

$$694 \quad \mathbb{P}\left[\exists x \in \bigcup_i W_i \setminus \widetilde{W}_i \text{ and } N(x) > Q\right] \leq \left(\frac{CN}{Q}\right)^{1/s} e^{-p^* Q} \leq \beta$$

697 so with probability at least $1 - \beta$, we have that $N(x) > Q \implies x \in \bigcup_i \widetilde{W}_i$ for all $x \in \bigcup_i W_i$.

698 Under this event, we have that

$$700 \quad \text{MM}(W, \cup_i \widetilde{W}_i) \leq \frac{1}{N} \sum_{x: N(x) \leq Q} N(x) \leq \frac{1}{N} \sum_{r \geq r_0} N_{(r)}$$

702 where $r_0 = \max \left\{ \left(\frac{CN}{Q} \right)^{1/s}, 1 \right\}$. Using the fact that $N_{(r)} \leq CNr^{-s}$ and $s > 1$ (by assumption),
 703 we get that
 704

$$705 \frac{1}{N} \sum_{r \geq r_0} N_{(r)} \leq C \sum_{r \geq r_0} r^{-s} \leq C \int_{r_0-1}^{\infty} x^{-s} dx = \frac{C}{s-1} (r_0 - 1)^{1-s} \leq \frac{C}{s-1} r_0^{1-s}.$$

708 Since $r_0 \geq \left(\frac{CN}{Q} \right)^{1/s}$, we get $\text{MM}(W, \cup_i \widetilde{W}_i) \leq \frac{C^{1/s}}{s-1} \left(\frac{Q}{N} \right)^{\frac{s-1}{s}}$. Using $Q = \frac{1}{p^*} \log \left(\frac{(CN)^{1/s}}{\beta} \right)$
 709 completes the proof. \blacksquare
 710

712 **Lemma C.3.** *In the same setting as Lemma C.2, for every $\beta \in (0, 1)$, we have that with probability
 713 $1 - \beta$, for every $x \in \bigcup_i W_i$,*

$$714 N(x) \geq \tau_2 \implies \widetilde{N}(x) \geq \frac{1}{2} p^* N(x),$$

717 where $p^* := \min \left(1, \frac{\Delta_0}{\max_i |W_i|} \right)$, $\tau_2 := \frac{8}{p^*} \log \left(\frac{(CN)^{1/s}}{\beta} \right)$, and $\widetilde{N}(x) = \sum_i \mathbf{1}\{x \in \widetilde{W}_i\}$.
 718

719 *Proof.* Fix some $x \in \bigcup_i W_i$ such that $N(x) \geq \tau_2$. Then, $\widetilde{N}(x)$ is the sum of independent Bernoulli
 720 random variables with success probability at least p^* . Thus, we have that $\mathbb{E} [\widetilde{N}(x)] \geq p^* N(x)$ and
 721 multiplicative Chernoff's inequality gives
 722

$$724 \mathbb{P} \left[\widetilde{N}(x) \leq \frac{1}{2} p^* N(x) \right] \leq \exp \left(-\frac{1}{8} p^* N(x) \right) \leq \exp \left(-\frac{1}{8} p^* \tau_2 \right).$$

726 Now, since W is (C, s) -Zipfian, we have that $N(x) \leq \frac{CN}{r^s}$ for all $x \in \bigcup_i W_i$, so there can be at
 727 most $\left(\frac{CN}{\tau_2} \right)^{1/s}$ elements $x \in \bigcup_i W_i$ with $N(x) \geq \tau_2$. A union bound yields
 728

$$730 \mathbb{P} \left[\exists x \in \bigcup_i W_i : N(x) \geq \tau_2, \widetilde{N}(x) < \frac{1}{2} p^* N(x) \right] \leq \frac{\beta}{(CN)^{1/s}} \cdot \left(\frac{CN}{\tau_2} \right)^{1/s} \leq \beta,$$

733 which completes the proof. \blacksquare
 734

735 **Lemma C.4.** *For every dataset W , if the WGM is run with noise parameter $\sigma > 0$, threshold
 736 $T \geq 1$, and user contribution bound $\Delta_0 \geq 1$, then for every $\beta \in (0, 1)$, with probability at least
 737 $1 - \beta$ over $S \sim \text{WGM}(W, \Delta_0)$, we have that $\widetilde{H}(x) \leq T_0$, $\forall x \in \widetilde{M}$, where $T_0 := T + \sigma \sqrt{2 \log \left(\frac{2N}{\beta} \right)}$
 738 and $\widetilde{M} := \bigcup_i \widetilde{W}_i \setminus S$.
 739*

741 *Proof.* By Line 4 in Algorithm 1, we have that for all $x \in \widetilde{M}$, its noisy weighted count is $\widetilde{H}'(x) < T$. Hence, by standard Gaussian concentration bounds (see Appendix A), with probability at least
 742 $1 - \beta$ over just the sampling of Gaussian noise in Line 3, we have $\widetilde{H}(x) \leq T_0$ for all $x \in \widetilde{M}$. \blacksquare
 743

745 We are now ready to prove Theorem 3.3.
 746

747 *Proof.* (of Theorem 3.3) Let \widetilde{W} be the random dataset obtained by sampling a set \widetilde{W}_i of elements of
 748 size $\min\{\Delta_0, |W_i|\}$ without replacement from each W_i , and let S be the overall output of the WGM.
 749 Let $\widetilde{N}(x) = \sum_{i=1}^n \mathbf{1}\{x \in \widetilde{W}_i\}$ be the frequency of item x in the subsampled dataset and note that
 750 $\widetilde{N}(x) \leq \sqrt{q^*} \widetilde{H}(x)$ for all $x \in \bigcup_i \widetilde{W}_i$, where \widetilde{H} is the weighted histogram of item frequencies
 751 from \widetilde{W} . Let $\widetilde{M} = \bigcup_i \widetilde{W}_i \setminus S$ be the random variable denoting the set of items in $\bigcup_i \widetilde{W}_i$ but not
 752 in the algorithm's output S . Finally, define $\tau_1 := \frac{2\sqrt{q^*} T_0}{p^*}$ and $\tau_2 := \frac{8}{p^*} \log \left(\frac{3(CN)^{1/s}}{\beta} \right)$, where
 753 $T_0 = T + \sigma \sqrt{2 \log \left(\frac{2N}{\beta} \right)}$.
 755

Let E_1 , E_2 , and E_3 be the events of Lemma C.2, C.3, and C.4 respectively, setting the failure probability for each event to be $\frac{\beta}{3}$. Then, by the union bound, $E_1 \cap E_2 \cap E_3$ occurs with probability $1 - \beta$. It suffices to show that $E_1 \cap E_2 \cap E_3$ implies the stated upper bound on $\text{MM}(W, S)$. We can decompose $\text{MM}(W, S)$ into two parts, mass missed by subsampling and mass missed by noisy thresholding:

$$\text{MM}(W, S) = \text{MM}(W, \cup_i \widetilde{W}_i) + \frac{1}{N} \sum_{x \in \widetilde{M}} N(x). \quad (2)$$

Under E_1 , we have that

$$\text{MM}(W, \cup_i \widetilde{W}_i) \leq \frac{C^{1/s}}{s-1} \left(\frac{1}{p^* N} \log \left(\frac{3(CN)^{1/s}}{\beta} \right) \right)^{\frac{s-1}{s}},$$

hence for the remainder of the proof, we will focus on bounding $\frac{1}{N} \sum_{x \in \widetilde{M}} N(x)$. First, we claim that under E_2 and E_3 , we have that $N(x) \leq \max\{\tau_1, \tau_2\} =: \tau$ for all $x \in \widetilde{M}$. This is because, by event E_3 , we have that for every $x \in \widetilde{M}$, $\widetilde{N}(x) \leq \sqrt{q^*} T_0$. Thus, if there exists an $x \in \widetilde{M}$ such that $N(x) \geq \tau_2$, then by event E_2 , it must be the case that $\frac{p^*}{2} N(x) \leq \widetilde{N}(x) \leq \sqrt{q^*} T_0$, which implies that $N(x) \leq \tau_1$.

Now, define $r_0 := \max\left\{\left(\frac{CN}{\tau}\right)^{1/s}, 1\right\}$. If $r \geq r_0$, then $\frac{CN}{r^s} \leq \tau$. Since $N(x) \leq \tau$ for every $x \in \widetilde{M}$, every such item has rank greater than r_0 . Hence,

$$\frac{1}{N} \sum_{x \in \widetilde{M}} N(x) \leq \frac{1}{N} \sum_{r \geq r_0} N(r) \leq \sum_{r \geq r_0} \frac{C}{r^s} \leq C \int_{r_0-1}^{\infty} t^{-s} dt \leq \frac{Cr_0^{1-s}}{s-1}.$$

Substituting in the definition of r_0 and continuing yields

$$\frac{1}{N} \sum_{x \in \widetilde{M}} N(x) \leq \frac{C^{1/s}}{s-1} \left(\frac{\tau}{N} \right)^{\frac{s-1}{s}} \leq \frac{C^{1/s}}{s-1} \left(\frac{\max\left\{2\sqrt{q^*} T_0, \frac{8}{p^*} \log\left(\frac{3(CN)^{1/s}}{\beta}\right)\right\}}{N} \right)^{\frac{s-1}{s}}.$$

Now, we are ready to complete the proof. Using the decomposition of $\text{MM}(W, S)$ in Equation 2 along with $E_1 \cap E_2 \cap E_3$ implies that

$$\begin{aligned} \text{MM}(W, S) &\leq \frac{C^{1/s}}{s-1} \left(\frac{1}{p^* N} \log \left(\frac{3(CN)^{1/s}}{\beta} \right) \right)^{\frac{s-1}{s}} + \frac{C^{1/s}}{s-1} \left(\frac{\max\left\{2\sqrt{q^*} T_0, 8 \log\left(\frac{3(CN)^{1/s}}{\beta}\right)\right\}}{p^* N} \right)^{\frac{s-1}{s}} \\ &\leq \frac{C^{1/s}}{s-1} \left(\frac{1}{p^* N} \right)^{\frac{s-1}{s}} \left(9 \max\left\{\sqrt{q^*} T_0, \log\left(\frac{3(CN)^{1/s}}{\beta}\right)\right\} \right)^{\frac{s-1}{s}} \\ &= \frac{C^{1/s}}{s-1} \left(\frac{9}{p^* N} \right)^{\frac{s-1}{s}} \max\left\{ \sqrt{q^*} \left(T + \sigma \sqrt{2 \log\left(\frac{6N}{\beta}\right)} \right), \log\left(\frac{3(CN)^{1/s}}{\beta}\right) \right\}^{\frac{s-1}{s}}. \end{aligned}$$

The proof is complete after noting that $\frac{\sqrt{q^*}}{p^*} = \frac{\max_i |W_i|}{\sqrt{q^*}}$. ■

C.2.3 PROOF OF THEOREM 3.6

As in the proof of Theorem 3.3, we start with the following lemma which bounds the maximum missing mass due to the subsampling step.

Lemma C.5. *Let W be any dataset. Fix a user contribution bound $\Delta_0 \geq 1$. Let \widetilde{W} be the random dataset such that $\widetilde{W}_i \subseteq W_i$ is a random sample without replacement of size $\min\{\Delta_0, |W_i|\}$. Then, for every $\beta \in (0, 1)$, with probability $1 - \beta$, we have that*

$$\text{MM}_\infty(W, \cup_i \widetilde{W}_i) \leq \frac{\log\left(\frac{N}{\beta}\right)}{p^* N}.$$

where $p^* := \min\left(1, \frac{\Delta_0}{\max_i |W_i|}\right)$.

810 *Proof.* Let W be any dataset, $\Delta_0 \geq 1$ and $\beta \in (0, 1)$. We will follow the same proof strategy as
 811 in the proof of Lemma C.2. Let $p_i := \min\left(1, \frac{\Delta_0}{|W_i|}\right)$ and $p^* := \min_i p_i$. Fix an item $x \in \bigcup_i W_i$.
 812 Then,

$$814 \quad 815 \quad \mathbb{P}\left[x \notin \bigcup_i \widetilde{W}_i\right] = \prod_{i:x \in W_i} (1 - p_i) \leq \exp\left(-\sum_{i:x \in W_i} p_i\right) \leq e^{-p^* N(x)},$$

816 where $N(x) = \sum_i \mathbf{1}\{x \in W_i\}$. Fix $\beta \in (0, 1)$ and consider the threshold
 817

$$818 \quad 819 \quad Q := \frac{1}{p^*} \log\left(\frac{N}{\beta}\right) \geq 1.$$

820 Since $\sum_{x \in \bigcup_i W_i} N(x) = N$, we have that that there are at most $\frac{N}{Q}$ items such that $N(x) > Q$.
 821 Hence, by the union bound, we get that

$$823 \quad 824 \quad \mathbb{P}\left[\exists x \in \bigcup_i W_i \setminus \widetilde{W}_i \text{ and } N(x) > Q\right] \leq \frac{N}{Q} e^{-p^* Q} \leq \beta.$$

826 Hence, with probability at least $1 - \beta$, we have that if $x \notin \bigcup_i \widetilde{W}_i$, then $N(x) \leq Q$, giving that
 827

$$828 \quad 829 \quad \text{MM}_\infty(W, \bigcup_i \widetilde{W}_i) \leq \frac{\log\left(\frac{N}{\beta}\right)}{p^* N},$$

831 which completes the proof. ■
 832

833 Now, we use Lemma C.5 to complete the proof of Theorem 3.6. Since the proof follows almost
 834 identically, we only provide a sketch here.

835 *Proof.* (sketch of Theorem 3.6) As in the proof of Theorem 3.3, define $q^* = \min\{\max_i |W_i|, \Delta_0\}$
 836 and $T_0 = T + \sigma \sqrt{2 \log\left(\frac{6N}{\beta}\right)}$. Keep $\tau_1 := \frac{2\sqrt{q^*}T_0}{p^*}$ but take
 837

$$840 \quad 841 \quad \tau_2 := \frac{8}{p^*} \log\left(\frac{3N}{\beta}\right).$$

842 Let E_2 be defined identically in terms of T_0 . That is, E_2 is the event that $\tilde{H}(x) \leq T_0$ for all $x \in \widetilde{M}$,
 843 where $T_0 = T + \sigma \sqrt{2 \log\left(\frac{6N}{\beta}\right)}$ and $\widetilde{M} = \bigcup_i \widetilde{W}_i \setminus S$. Likewise, define E_3 in terms of τ_2 analogous
 844 to that in the proof of Theorem 3.3. That is, E_3 is the event that for all $x \in \bigcup_i W_i$, either $N(x) < \tau_2$
 845 or $\tilde{N}(x) \geq \frac{p^*}{2} \cdot N(x)$. The fact that E_2 occurs with probability at least $1 - \frac{\beta}{3}$ follows identitically
 846 from the proof of Theorem 3.3.. As for event E_3 , note that we have
 847

$$849 \quad 850 \quad \mathbb{P}\left[\exists x \in \bigcup_i W_i : N(x) \geq \tau_2, \tilde{N}(x) < \frac{1}{2}p^* N(x)\right] \leq \frac{N}{\tau_2} \cdot e^{-\frac{p^* \tau_2}{8}} \leq \frac{\beta}{3},$$

852 which follows similarly by using multiplicative Chernoff's, the union bound, and the fact that there
 853 can be at most $\frac{N}{\tau_2}$ items with frequency at least τ_2 . Hence, E_3 occurs with probability at least $1 - \frac{\beta}{3}$.
 854

855 Then, by the union bound we have that with probability $1 - \frac{2\beta}{3}$, both E_2 and E_3 occur. When this
 856 happens, we have that $N(x) \leq \max\{\tau_1, \tau_2\}$ for all $x \in \widetilde{M}$ because either $N(x) \leq \tau_2$, or otherwise
 857 $\frac{1}{2}p^* N(x) \leq \tilde{N}(x) \leq \sqrt{q^*}T_0$, implying that $N(x) \leq \tau_1$. Consequently, under E_2 and E_3 , we have
 858 that

$$859 \quad 860 \quad \max_{x \in \bigcup_i \widetilde{W}_i \setminus S} \frac{N(x)}{N} \leq \frac{\max\{\tau_1, \tau_2\}}{N}$$

861 By Lemma C.5, the event

$$862 \quad 863 \quad \text{MM}_\infty(W, \bigcup_i \widetilde{W}_i) \leq \frac{\log\left(\frac{3N}{\beta}\right)}{p^* N}.$$

864 occurs with probability $1 - \frac{\beta}{3}$. Hence, under $E_1 \cap E_2 \cap E_3$, we have that
 865

$$\begin{aligned} 866 \quad \text{MM}_\infty(W, S) &\leq \max \left\{ \text{MM}_\infty(W, \cup_i \widetilde{W}_i), \max_{x \in \widetilde{W} \setminus S} \frac{N(x)}{N} \right\} \\ 867 \\ 868 \\ 869 \\ 870 \\ 871 \quad &\leq \frac{8}{p^* N} \max \left\{ \log \left(\frac{3N}{\beta} \right), \sqrt{q^*} \left(T + \sigma \sqrt{2 \log \left(\frac{6N}{\beta} \right)} \right) \right\}, \end{aligned}$$

872 which occurs with probability $1 - \beta$. Finally, plugging in $\sigma = \Theta \left(\frac{\sqrt{\ln(1/\delta)}}{\epsilon} \right)$ and $T = \tilde{\Theta}_{\Delta_0, \delta}(\sigma)$
 873 completes the claim. \blacksquare
 874

875 C.3 PROOF OF THEOREM 4.3

876 Since the privacy guarantee follows by basic composition, we only focus on proving the utility
 877 guarantee in Theorem 4.3. First, we provide the proof of Lemma 4.2.
 878

879 *Proof.* (of Lemma 4.2) Let $I = \mathcal{T}_k(W, D) \setminus S$ and $O = S \setminus \mathcal{T}_k(W, D)$. Then, $|I| = |O| \leq k$ and
 880

$$881 \quad \sum_{x \in \mathcal{T}_k(W, D)} N(x) - \sum_{x \in S} N(x) = \sum_{x \in I} N(x) - \sum_{x \in O} N(x). \\ 882 \\ 883$$

884 Since $|I| = |O|$, there exists a one-to-one mapping $\pi : I \rightarrow O$ that pairs each item in I with an item
 885 in O . Thus, we can write
 886

$$887 \quad \sum_{x \in I} N(x) - \sum_{x \in O} N(x) = \sum_{x \in I} (N(x) - N(\pi(x))). \\ 888 \\ 889$$

890 By definition of I and O , we have that for every $x \in I$ and $y \in O$, $\tilde{N}(y) \geq \tilde{N}(x)$. Hence, we have
 891 that $N(x) - N(y) \leq Z_y - Z_x$ and
 892

$$893 \quad \sum_{x \in I} (N(x) - N(\pi(x))) \leq \sum_{x \in I} (Z_{\pi(x)} - Z_x). \\ 894 \\ 895$$

896 Define $R := \sum_{x \in I} (Z_{\pi(x)} - Z_x)$. Our goal is to get a high-probability upper bound on R via
 897 concentration. By Gumbel concentration (Lemma A.2), with probability $1 - \beta$, we have that
 898 $\max_{x \in D} |Z_x| \leq \lambda \cdot \log(2|D|/\beta)$. Hence, under this event, we get that

$$899 \quad R \leq 2k\lambda \cdot \log(2|D|/\beta). \\ 900$$

901 Altogether, with probability $1 - \beta$, we have
 902

$$903 \quad \sum_{x \in \mathcal{T}_k(W, D)} N(x) - \sum_{x \in S} N(x) \leq R \leq 2k\lambda \cdot \log(2|D|/\beta). \\ 904$$

905 Dividing by N completes the proof. \blacksquare
 906

907 Combining Lemmas 4.2 and 4.1 then gives the following corollary.
 908

909 **Corollary C.6.** *For every dataset W , domain D , $k \leq |D|$, $\epsilon > 0$, and $\delta \in (0, 1)$, if Algorithm 3 is
 910 run with $\lambda = \tilde{\Theta}_\delta \left(\frac{\sqrt{k}}{\epsilon} \right)$ from Lemma 4.1, then Algorithm 3 is (ϵ, δ) -differentially private and with
 911 probability at least $1 - \beta$ over its output S , we have that*

$$912 \quad \frac{1}{N} \left(\sum_{x \in \mathcal{T}_k(W, D)} N(x) - \sum_{x \in S} N(x) \right) \leq \tilde{O}_{\delta, \beta} \left(\frac{k^{3/2} \log |D|}{\epsilon N} \right). \\ 913 \\ 914 \\ 915$$

916 With Corollary C.6 in hand, we are now ready to prove Theorem 4.3 after picking the same choice
 917 of (σ, T) as in Theorem 3.2.

Algorithm 4 User Peeling Mechanism

Input: Dataset W , domain D , number of elements k , noise-level λ
1 Initialize $W^1 \leftarrow W$, $D_1 \leftarrow D$, and output set $S_0 \leftarrow \emptyset$
2 **for** $j = 1, \dots, k$ **do**
3 Compute histogram $H^j(x) = \sum_i \mathbf{1}\{x \in W_i^j\}$ for all $x \in D_j$.
4 Compute noisy histogram $\tilde{H}^j(x) = H^j(x) + Z_x^j$ for all $x \in D_j$ where $Z_x^j \sim \text{Gumbel}(\lambda)$.
5 Let $x_j \in \arg \max_{x \in D_j} \tilde{H}^j(x)$
6 Update $S_j \leftarrow S_{j-1} \cup \{x_j\}$, $D_{j+1} \leftarrow D_j \setminus \{x_j\}$, and $W^{j+1} \leftarrow \{W_i \in W^j : x_j \notin W_i\}$.
7 **end**

Output: S_k

930
931 *Proof.* (of Theorem 4.3) Recall that by Theorem 3.6, if we set $\sigma = \Theta\left(\frac{\sqrt{\ln(1/\delta)}}{\epsilon}\right)$ and $T =$
932 $\tilde{\Theta}_{\Delta_0, \delta/2}(\max\{\sigma, 1\})$, then the WGM is $(\epsilon/2, \delta/2)$ -differentially private and with probability at least
933 $1 - \beta/2$ over $D \sim \text{WGM}(W, \Delta_0)$, we have that
934

$$\text{MM}_\infty(W, D) \leq \tilde{\Theta}_{\Delta_0, \delta/2, \beta/2} \left(\frac{\max_i |W_i|}{\epsilon N \sqrt{q^*}} \right). \quad (3)$$

935 Let $\mathcal{T}_k(W)$ be the true set of top- k elements and $\mathcal{T}_k(W, D)$ be the set of top- k elements within the
936 (random) domain D . Then, under this event, Equation 3 gives that
937

$$\frac{1}{N} \left(\sum_{x \in \mathcal{T}_k(W)} N(x) - \sum_{x \in \mathcal{T}_k(W, D)} N(x) \right) \leq k \cdot \text{MM}_\infty(W, D) \leq \tilde{\Theta}_{\Delta_0, \delta/2, \beta/2} \left(\frac{k \cdot \max_i |W_i|}{\epsilon N \sqrt{q^*}} \right). \quad (4)$$

938 By Corollary C.6, we know that running Algorithm 3 on input W , domain D and $\lambda = \tilde{\Theta}_{\delta/2} \left(\frac{\sqrt{k}}{\epsilon} \right)$
939 gives $(\epsilon/2, \delta/2)$ -differentially privacy and that with probability at least $1 - \beta/2$, its output S satisfies
940

$$\frac{1}{N} \left(\sum_{x \in \mathcal{T}_k(W, D)} N(x) - \sum_{x \in S} N(x) \right) \leq \tilde{\Theta}_{\delta/2, \beta/2} \left(\frac{k^{3/2} \log |D|}{\epsilon N} \right). \quad (5)$$

941 Adding Inequalities 4 and 5 together and taking $|D| \leq |\bigcup_i W_i| =: M$ gives that with probability
942 $1 - \beta$, the output S of Algorithm 2 satisfies
943

$$\text{MM}^k(W, S) \leq \tilde{\Theta}_{\beta, \delta, \Delta_0} \left(\frac{k}{N} \left(\frac{\max_i |W_i|}{\epsilon \sqrt{q^*}} + \frac{\sqrt{k} \log(M)}{\epsilon} \right) \right),$$

944 which completes the proof. ■
945

946 C.4 PROOF OF THEOREM 4.5

947 Before we prove Theorem 4.5, we first present the pseudo-code (Algorithm 4) for the user peeling
948 mechanism described in Section 4.2 along with its privacy and utility guarantees.
949

950 The following lemma gives the utility and privacy guarantee of Algorithm 4.
951

952 **Lemma C.7.** *For every dataset W , domain D , and $k \leq |D|$, if Algorithm 4 is run with noise
953 parameter $\lambda > 0$, then with probability $1 - \beta$ over its output S , we have that*
954

$$\text{Hits}(W, S) \geq \left(1 - \frac{1}{e}\right) \text{Opt}(W, D, k) - 2k\lambda \log \left(\frac{2|D|k}{\beta} \right).$$

955 where $\text{Opt}(W, D, k) := \arg \max_{S \subseteq D, |S| \leq k} \text{Hits}(W, S)$. If one picks $\lambda = \tilde{\Theta}_\delta \left(\frac{\sqrt{k}}{\epsilon} \right)$ from Lemma
956 4.1, then Algorithm 4 is (ϵ, δ) differentially private and with probability $1 - \beta$ over its output S , we
957 have
958

$$\text{Hits}(W, S) \geq \left(1 - \frac{1}{e}\right) \text{Opt}(W, D, k) - \tilde{\Theta}_{\delta, \beta} \left(\frac{k^{3/2} \log(|D|k)}{\epsilon} \right).$$

972 Since Algorithm 4 also uses the peeling exponential mechanism, the privacy guarantee in Lemma
 973 C.7 follows exactly from Lemma 4.1, and so we omit the proof here. As for the utility guarantee, the
 974 proof is similar to the proof of Theorem 7 in Mitrovic et al. (2017). For the sake of completeness,
 975 we provide a self-contained analysis below.
 976

977 *Proof.* Note that there exists at most $|D|k$ random variables Z_x^j . Let E be the event that $|Z_x^j| \leq \alpha$
 978 for all $x \in D$ and $j \in [k]$, where $\alpha = \lambda \ln \left(\frac{2|D|k}{\beta} \right)$. Then, by Gumbel concentration (Lemma A.2),
 979 we have that $\mathbb{P}(E) \geq 1 - \beta$. For the rest of this proof, we will operate under the assumption that
 980 event E happens.
 981

982 Define the function $f : 2^D \rightarrow \mathbb{N}$ as $f(S) := \sum_{i=1}^n \mathbf{1}\{W_i \cap S \neq \emptyset\} = \text{Hits}(W, S)$. Then,
 983 f is a monotonic, non-negative submodular function. For $x \in D$ and $S \subseteq D$ let $\Delta(x, S) :=$
 984 $f(S \cup \{x\}) - f(S) \geq 0$. Let $S^* \in \arg \max_{S \subseteq D, |S| \leq k} f(S)$ be the optimal subset of D and denote
 985 $\text{Opt} := f(S^*)$. First, we claim that for every $S \subseteq D$,

$$\max_{x \in S^* \setminus S} \Delta(x, S) \geq \frac{\text{Opt} - f(S)}{k}. \quad (6)$$

986 This is because

$$\begin{aligned} \text{Opt} &= f(S^*) \leq f(S^* \cup S) \\ &\leq f(S) + \sum_{x \in S^* \setminus S} \Delta(x, S) \\ &\leq f(S) + k \max_{x \in S^* \setminus S} \Delta(x, S), \end{aligned}$$

987 where the first two inequalities follows from monotonicity and submodularity respectively. Now, let
 988 x_1, \dots, x_k be the (random) items selected by the algorithm, and $S_j = \{x_1, \dots, x_j\}$ with $S_0 = \emptyset$.
 989 At round $j \in [k]$, define the current domain $D_j := D \setminus S_{j-1}$. Let
 990

$$x_j^* \in \arg \max_{x \in S^* \setminus S_{j-1}} \Delta(x, S_{j-1}).$$

1000 Then, by Equation 6, we have $\Delta(x_j^*, S_{j-1}) \geq \frac{\text{Opt} - f(S_{j-1})}{k}$. This implies that
 1001

$$\begin{aligned} \Delta(x_j, S_{j-1}) &\geq \frac{\text{Opt} - f(S_{j-1})}{k} - (\Delta(x_j^*, S_{j-1}) - \Delta(x_j, S_{j-1})) \\ &= \frac{\text{Opt} - f(S_{j-1})}{k} - (H^j(x_j^*) - H^j(x_j)) \end{aligned}$$

1002 where the last equality stems from the fact that for every $x \in D_j$, $\Delta(x, S_{j-1}) = H^j(x)$.
 1003

1004 Recall that $\tilde{H}^j(x) := H^j(x) + Z_x^j$ for all $x \in D$. We can upper bound $H^j(x_j^*) - H^j(x_j)$ as
 1005

$$H^j(x_j^*) - H^j(x_j) = (\tilde{H}^j(x_j^*) - \tilde{H}^j(x_j)) + (Z_{x_j}^j - Z_{x_j^*}^j) \leq Z_{x_j}^j - Z_{x_j^*}^j,$$

1006 where last inequality is because $\tilde{H}^j(x_j^*) - \tilde{H}^j(x_j) \leq 0$ by the choice of $x_j \in \arg \max_{x \in D_j} \tilde{H}^j(x)$
 1007 and the fact that $x_j^* \in S^* \setminus S_{j-1} \subseteq D_j$. Therefore,
 1008

$$\Delta(x_j, S_{j-1}) \geq \frac{\text{Opt} - f(S_{j-1})}{k} - (Z_{x_j}^j - Z_{x_j^*}^j). \quad (7)$$

1009 Let $G_j := \text{Opt} - f(S_j)$. Using $f(S_j) = f(S_{j-1}) + \Delta(x_j, S_{j-1})$, we rearrange Equation 7 to get
 1010

$$G_j \leq \left(1 - \frac{1}{k}\right)G_{j-1} + (Z_{x_j}^j - Z_{x_j^*}^j).$$

1021 On the event E , we have that $Z_{x_j}^j - Z_{x_j^*}^j \leq |Z_{x_j}^j| + |Z_{x_j^*}^j| \leq 2\alpha$, hence
 1022

$$G_j \leq \left(1 - \frac{1}{k}\right)G_{j-1} + 2\alpha.$$

1026 Recursing for $j = 1, \dots, k$ and using the fact that $G_0 = \text{Opt}$ and $(1 - \frac{1}{k})^k \leq e^{-1}$, gives
 1027

$$1028 \quad G_k \leq \frac{1}{e} \text{Opt} + 2\alpha k. \\ 1029$$

1030 Substituting in the definition of G_k and $\alpha = \lambda \ln\left(\frac{2|D|k}{\beta}\right)$ gives
 1031

$$1032 \quad f(S_k) \geq \left(1 - \frac{1}{e}\right) \text{Opt} - 2k\lambda \log\left(\frac{2|D|k}{\beta}\right). \\ 1033$$

1034
 1035
 1036 The guarantee in Lemma C.7 is with respect to the optimal set of k elements within the domain D .
 1037 Since $D \subseteq \bigcup_i W_i$, we have that
 1038

$$1039 \quad \text{Opt}(W, D, k) \leq \text{Opt}(W, k).$$

1040 The following simple lemma shows that when the domain D contains high-frequency items from
 1041 W , $\text{Opt}(W, D, k)$ is not too far away from $\text{Opt}(W, k)$.
 1042

Lemma C.8. *Fix a dataset W , $\tau \geq 0$, and let $D = \{x \in \bigcup_i W_i : N(x) \geq \tau\}$. Then,*

$$1043 \quad \text{Opt}(W, D, k) \geq \text{Opt}(W, k) - k\tau. \\ 1044$$

1045
 1046 *Proof.* Recall that $f(S) := \text{Hits}(W, S)$ is a monotone, non-negative submodular function. Let
 1047 $S_1 \subseteq \mathcal{X}$ be the subset of \mathcal{X} that achieves $f(S_1) = \text{Opt}(W, k)$ and S_2 be the subset of D that
 1048 achieves $f(S_2) = \text{Opt}(W, D, k)$. By submodularity and the definition of $\mathcal{X} \setminus D$ we have that

$$1049 \quad f(S_1) \leq f(S_1 \cap D) + f(S_1 \cap \mathcal{X} \setminus D) \leq f(S_2) + k\tau,$$

1050 which completes the proof. ■
 1051

1052 Lemma C.8 allows us to use the MM_∞ upper bound obtained by the WGM in Theorem 3.6 to up-
 1053 grade the guarantee provided by Lemma C.7 to be in terms of $\text{Opt}(W, k)$ instead of $\text{Opt}(W, D, k)$.
 1054 By using the same choice of (σ, T) as in Theorem 3.2, we get the main result of this section. As be-
 1055 fore, since the privacy guarantee follows by basic composition, we only focus on proving the utility
 1056 guarantee.
 1057

1058 *Proof.* (of Theorem 4.5) Recall that by Theorem 3.6 that if we set $\sigma = \Theta\left(\frac{\sqrt{\ln(1/\delta)}}{\epsilon}\right)$ and $T =$
 1059 $\tilde{\Theta}_{\Delta_0, \delta/2}(\max\{\sigma, 1\})$, then the WGM is $(\epsilon/2, \delta/2)$ -differentially private and with probability at least
 1060 $1 - \beta/2$ over $D \sim \text{WGM}(W, \Delta_0)$, we have that
 1061

$$1062 \quad \text{MM}_\infty(W, D) \leq \tilde{O}_{\Delta_0, \delta/2, \beta/2}\left(\frac{\max_i |W_i|}{\epsilon N \sqrt{q^*}}\right).$$

1063 By Lemma C.8, under this event we have that
 1064

$$1065 \quad \text{Opt}(W, D, k) \geq \text{Opt}(W, k) - \tilde{O}_{\Delta_0, \delta/2, \beta/2}\left(\frac{k \cdot \max_i |W_i|}{\epsilon \sqrt{q^*}}\right).$$

1066 Now, by Lemma C.7, we know that running Algorithm 4 on input W , domain D and $\lambda =$
 1067 $\tilde{O}_{\delta/2}\left(\frac{\sqrt{k}}{\epsilon}\right)$ gives $(\epsilon/2, \delta/2)$ -differentially privacy and that with probability at least $1 - \beta/2$, its
 1068 output S satisfies
 1069

$$1070 \quad \text{Hits}(W, S) \geq \left(1 - \frac{1}{e}\right) \text{Opt}(W, D, k) - \tilde{O}_{\delta/2, \beta/2}\left(\frac{k^{3/2}}{\epsilon} \log(|D|k)\right)$$

1071 Hence, by the union bound, with probability at least $1 - \beta$, both events occur and we have that
 1072

$$1073 \quad \text{Hits}(W, S) \geq \left(1 - \frac{1}{e}\right) \text{Opt}(W, D) - \tilde{O}_{\beta, \delta, \Delta_0}\left(\frac{k \cdot \max_i |W_i|}{\epsilon \sqrt{q^*}} + \frac{k^{3/2}}{\epsilon} \log(Mk)\right),$$

1074 where we use the fact that $|D| \leq M$. ■
 1075

1080
1081

D LOWER BOUNDS

1082
1083

D.1 LOWER BOUNDS FOR MISSING MASS

1084
1085
1086
1087

In this section, we prove Theorem 3.5. The following lemma will be useful.

Lemma D.1. *Let \mathcal{A} be any (ϵ, δ) -differentially private algorithm satisfying Assumption 1. Then, for every dataset W and item $x \in \bigcup_i W_i$, if $N(x) \leq \frac{1}{\epsilon} \ln \left(1 + \frac{e^\epsilon - 1}{2\delta}\right)$, then $\mathbb{P}_{S \sim \mathcal{A}(W)} [x \in S] \leq \frac{1}{2}$.*

1088
1089
1090

Proof. Fix some dataset W . Let \mathcal{A} be any randomized algorithm with privacy parameters $\epsilon \leq 1$ and $\delta \in (0, 1)$ satisfying Assumption 1. This means that for any item $x \in \bigcup_i W_i$ such that $N_W(x) = 1$, we have that

$$\mathbb{P}_{S \sim \mathcal{A}(W)} [x \in S] \leq \delta,$$

1091
1092
1093
1094

where for a dataset W , we define $N_W(x) := \sum_i \mathbf{1}\{x \in W_i\}$. Now, suppose $x \in \bigcup_i W_i$ is an item such that $N_W(x) = 2$. We can always construct a neighboring dataset W' by removing a user such that $N_{W'}(x) = 1$. Thus, we have that

$$\mathbb{P}_{S \sim \mathcal{A}(W)} [x \in S] \leq e^\epsilon \mathbb{P}_{S \sim \mathcal{A}(W')} [x \in S] + \delta \leq \delta e^\epsilon + \delta = \delta(e^\epsilon + 1).$$

1095
1096
1097

More generally, by unraveling the recurrence, we have that for any $x \in \bigcup_i W_i$ with $N_W(x) = b$,

$$\mathbb{P}_{S \sim \mathcal{A}(W)} [x \in S] \leq \delta \sum_{i=0}^{b-1} (e^\epsilon)^i = \delta \frac{e^{\epsilon b} - 1}{e^\epsilon - 1}.$$

1100

Since W was arbitrary, for any dataset W and any $x \in \bigcup_i W_i$ with $N_W(x) = b$, we have that

$$\mathbb{P}_{S \sim \mathcal{A}(W)} [x \notin S] \geq 1 - \delta \frac{e^{\epsilon b} - 1}{e^\epsilon - 1}.$$

1104
1105
1106
1107

Now, consider the exclusion probability $p = 1/2$. Our goal is to compute the largest b^* such that for any dataset W , any $x \in \bigcup_i W_i$ with $N_W(x) \leq b^*$ has $\mathbb{P}_{S \sim \mathcal{A}(W)} [x \notin S] \geq \frac{1}{2}$. It suffices to solve for b in the inequality $1 - \delta \frac{e^{\epsilon b} - 1}{e^\epsilon - 1} \geq 1/2$, which yields $b \leq \frac{1}{\epsilon} \ln \left(1 + \frac{e^\epsilon - 1}{2\delta}\right) =: b^*$. \blacksquare

1108
1109
1110

Lemma D.1 provides a uniform upper bound on the the probability that any private mechanism can output a low frequency item. We now use Lemma D.1 to complete the proof of Theorem 3.5.

1111
1112
1113
1114
1115
1116

Proof. (of Theorem 3.5) Let $b^* = \frac{1}{\epsilon} \ln \left(1 + \frac{e^\epsilon - 1}{2\delta}\right)$ as in the proof of Lemma D.1. By Lemma D.1, for any dataset W and item $x \in \bigcup_i W_i$ such that $N(x) \leq b^*$, we have $\mathbb{P}_{S \sim \mathcal{A}(W)} [x \notin S] \geq \frac{1}{2}$. Consider a dataset W^* of size n , taking n sufficiently large, where $\frac{N(r)}{N} = \Theta\left(\frac{C}{r^s}\right)$ for all ranks $r \in [M^*]$, where $M^* = |\bigcup_i W_i^*|$ (note that such a dataset is possible if, for example, one restricts each user to contribute exactly a single item). We can lower bound the missing mass of \mathcal{A} on W^* as

$$\begin{aligned} \mathbb{E}_{S \sim \mathcal{A}(W^*)} [\text{MM}(W^*, S)] &\geq \frac{1}{N} \sum_{x \in \bigcup_i W_i^*, N(x) \leq b^*} \mathbb{P}_{S \sim \mathcal{A}(W^*)} [x \notin S] N(x) \\ &\geq \frac{1}{2N} \sum_{x \in \bigcup_i W_i^*, N(x) \leq b^*} N(x). \end{aligned}$$

1122
1123
1124
1125

Our next goal will be to find the smallest rank r^* such that $N_{(r^*)} \leq b^*$. It suffices to solve the inequality $\frac{CN}{r^s} \leq b^*$ for r . Doing so gives that $r \geq \left\lceil \left(\frac{CN}{b^*}\right)^{\frac{1}{s}} \right\rceil =: r^*$. Hence, for this W^* , we have that

1126
1127
1128
1129
1130
1131
1132
1133

$$\begin{aligned} \mathbb{E}_{S \sim \mathcal{A}(W^*)} [\text{MM}(W^*, S)] &\geq \frac{1}{2N} \sum_{x \in \bigcup_i W_i^*, N(x) \leq b^*} N(x) \\ &= \frac{1}{2N} \sum_{r=r^*}^{M^*} N(r) \\ &= \Omega\left(\frac{1}{N} \sum_{r=r^*}^{M^*} \frac{CN}{r^s}\right). \end{aligned}$$

1134 Since $s > 1$, we can take M^* (and hence n) to be large enough so that
 1135

$$1136 \quad \Omega\left(\frac{1}{N} \sum_{r=r^*}^{M^*} \frac{CN}{r^s}\right) = \Omega\left(\frac{1}{N} \int_{r^*}^{\infty} \frac{CN}{r^s} dr\right).$$

1139 Thus,

$$\begin{aligned} 1140 \quad \mathbb{E}_{S \sim \mathcal{A}(W^*)} [\text{MM}(W^*, S)] &= \Omega\left(\frac{1}{N} \int_{r^*}^{\infty} \frac{CN}{r^s} dr\right) \\ 1141 &= \Omega\left(\frac{C}{s-1} (r^*)^{1-s}\right) \\ 1142 &= \Omega\left(\frac{C^{1/s} N^{(1-s)/s}}{s-1} (b^*)^{(s-1)/s}\right) \\ 1143 &= \Omega\left(\frac{C^{1/s} N^{-(s-1)/s}}{s-1} \left(\frac{1}{\epsilon} \ln\left(1 + \frac{e^\epsilon - 1}{2\delta}\right)\right)^{(s-1)/s}\right) \\ 1144 &= \Omega\left(\frac{C^{1/s}}{s-1} \cdot \left(\frac{1}{\epsilon N}\right)^{(s-1)/s} \cdot \ln\left(1 + \frac{e^\epsilon - 1}{2\delta}\right)^{(s-1)/s}\right), \end{aligned}$$

1153 which completes the proof. ■

1155 D.2 LOWER BOUNDS FOR TOP- k SELECTION

1157 *Proof.* (of Corollary 4.4) Define $b^* = \frac{1}{\epsilon} \ln\left(1 + \frac{e^\epsilon - 1}{2\delta}\right)$ like in Lemma D.1. Recall from Lemma
 1158 D.1, that for any dataset W and any item $x \in \bigcup_i W_i$ such that $N(x) \leq b^*$, we have that

$$1160 \quad \mathbb{P}_{S \sim \mathcal{A}(W, k)} [x \notin S] \geq \frac{1}{2}.$$

1162 Consider any dataset W^* such that $|\bigcup_i W_i^*| = k$ and $N_{(i)} = b^*$ for all $i \in [k]$. Then $\sum_{i=1}^k N_{(i)} =$
 1163 kb^* . But, we also have that $\mathbb{E}_{S \sim \mathcal{A}(W, k)} [\sum_{x \in S} N(x)] \leq \frac{kb^*}{2}$. Hence,

$$1165 \quad \mathbb{E}_{S \sim \mathcal{A}(W^*, k)} [\text{MM}^k(W^*, S)] \geq \frac{kb^*}{2N} = \tilde{\Omega}_\delta\left(\frac{k}{\epsilon N}\right),$$

1167 completing the proof. ■

1169 D.3 LOWER BOUNDS FOR k -HITTING SET.

1171 *Proof.* (of Corollary 4.6) Define $b^* = \frac{1}{\epsilon} \ln\left(1 + \frac{e^\epsilon - 1}{2\delta}\right)$ as in Lemma D.1. Recall from Lemma D.1,
 1172 that for any dataset W and any item $x \in \bigcup_i W_i$ such that $N(x) \leq b^*$, we have that

$$1174 \quad \mathbb{P}_{S \sim \mathcal{A}(W, k)} [x \notin S] \geq \frac{1}{2}.$$

1176 This is due to our restriction that $\mathcal{A}(W, k) \subseteq \bigcup_i W_i$. Consider any dataset W^* consisting of k unique
 1177 items and $n = kb^*$ users such that each item hits a disjoint set of b^* users. Since the frequency of
 1178 each of the k items is at most b^* , \mathcal{A} can output each item with probability at most $1/2$. Hence, in
 1179 expectation, \mathcal{A} outputs at most $k/2$ distinct items, hitting at most $\frac{kb^*}{2}$ users, while the optimal set of
 1180 items includes all k items and hits all users. ■

1182 E EXPERIMENT DETAILS

1184 In this section, we provide details about the datasets used in Section 5. Table 1 provides statistics for
 1185 the 6 datasets we consider. Reddit (Gopi et al., 2020) is a text-data dataset of posts from r/askreddit.
 1186 For this dataset, each user corresponds to a set of documents, and following prior methodology, we
 1187 take a user's item set to be the set of tokens used across all documents. Movie Reviews (Harper &
 1188 Konstan, 2015) is a dataset containing movie reviews from the MovieLens website. Here, we group

movie reviews by user-id, and take a user’s itemset to be the set of movies they reviewed. Amazon Games, Pantry, and Magazine (Ni et al., 2019) are review datasets for video games, prime pantry, and magazine subscriptions respectively. Like for Movie Reviews, we group rows by user-id and take a user’s item set to the set of items they reviewed. Finally, Steam Games (Steam, 2025) is a dataset of 200k user interactions (purchases/play) on the Steam PC Gaming Hub. As before, we group the rows by user-id and take a user’s itemset to the be the set of games they purchased/played.

1195	Dataset	No. Users	No. Items	No. Entries
1196	Reddit	245103	631855	18272211
1197	Movie Reviews	162541	59047	25000095
1198	Amazon Games	1540618	71982	2489395
1199	Steam Games	12393	5155	128804
1200	Amazon Magazine	72098	2428	88318
1201	Amazon Pantry	247659	10814	447399

Table 1: Number of users, items, and entries (user-item pairs) for each dataset

E.1 RANK VS. FREQUENCY PLOTS

In order to get meaningful upper bounds on MM, Theorem 3.3 requires that W be (C, s) -Zipfian for $s > 1$. Figures 4 and 5 present log-log plots of frequency vs. rank for the large and small datasets respectively. In all cases, we observe that the real-world datasets we consider are (C, s) -Zipfian for $s > 1$ and sufficiently large C . Note that our definition of a Zipfian dataset only requires the frequency vs. rank plot to be *upper bounded* by a decaying polynomial.

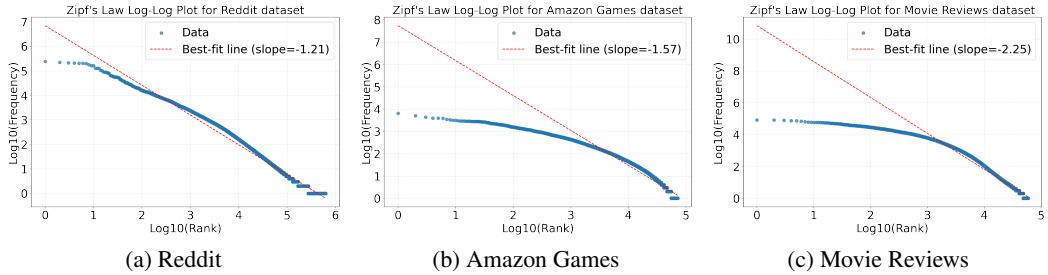


Figure 4: Log-log plot of frequency vs. rank for large datasets

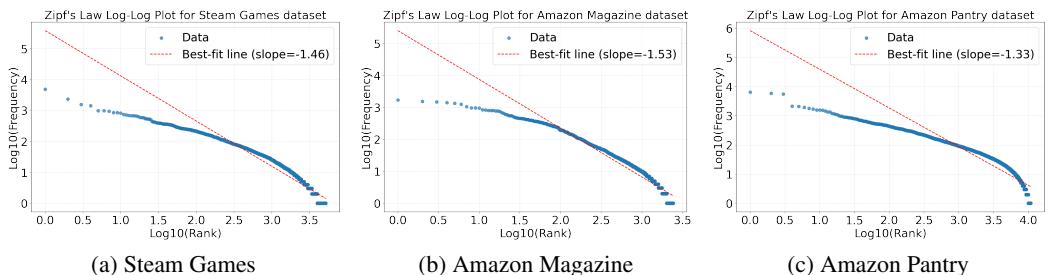


Figure 5: Log-log plot of frequency vs. rank for small datasets

E.2 USER ITEM SET SIZE DISTRIBUTIONS

Figures 6 and 7 plot the Empirical CDF (ECDF) of user item set sizes for the large and small datasets respectively.

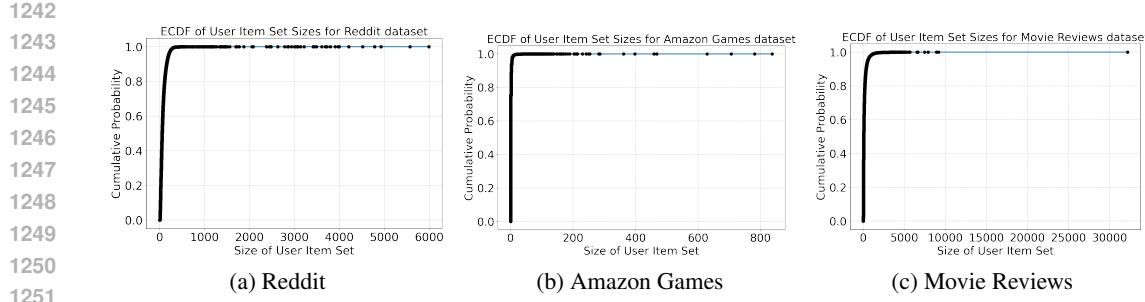


Figure 6: ECDFs of user item set sizes for large datasets.

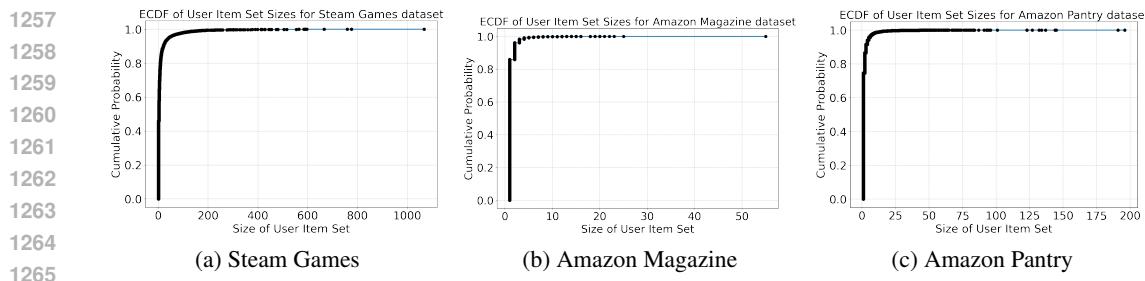


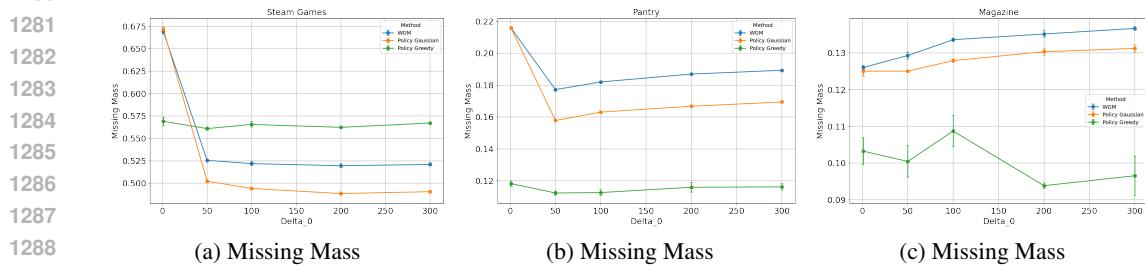
Figure 7: ECDFs of user item set sizes for small datasets.

F ADDITIONAL EXPERIMENTAL RESULTS

F.1 PRIVATE DOMAIN DISCOVERY

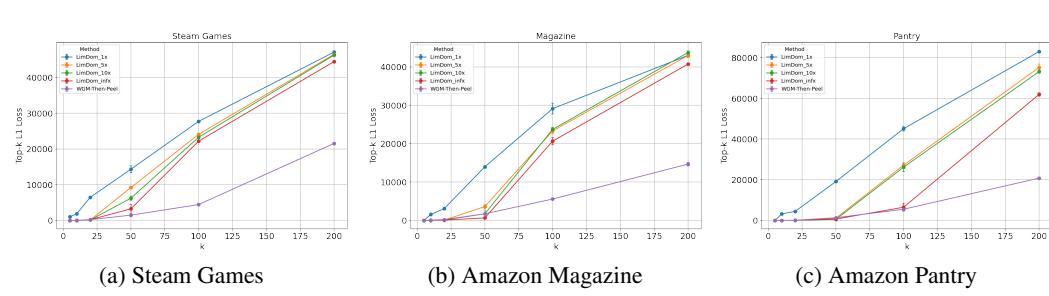
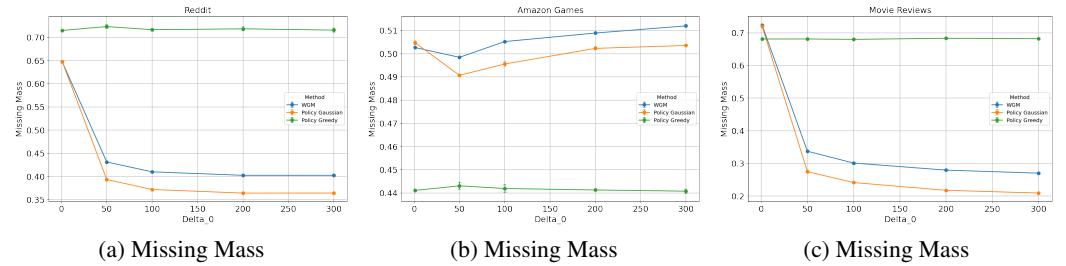
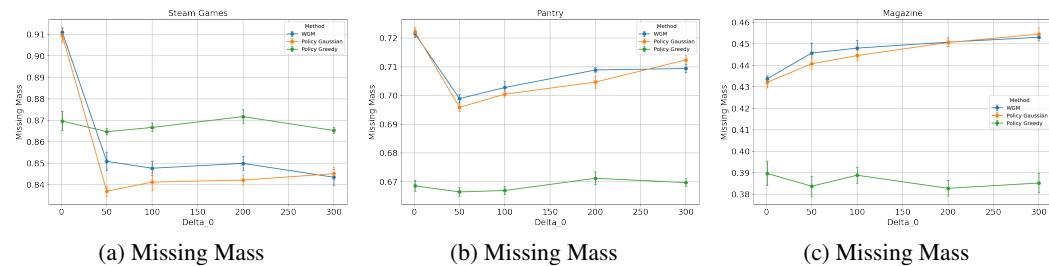
F.1.1 RESULTS FOR SMALL DATASETS

Figure 8 plots the MM as a function of Δ_0 for the small datasets. Again, we find that the WGM achieves comparable performance to the policy mechanism while being significantly more computationally efficient.

Figure 8: MM as a function of $\Delta_0 \in \{1, 50, 100, 150, 200, 300\}$ for the small datasets.

F.1.2 RESULTS FOR $\epsilon = 0.10$

Figures 9 and 10 plot the MM for the large and small datasets respectively when $\epsilon = 0.1$ and $\delta = 10^{-5}$.

Figure 11: Top- k ℓ_1 loss vs. k with $\epsilon = 1.0$, $\delta = 10^{-5}$, and $\Delta_0 = 100$.Figure 9: MM as a function of $\Delta_0 \in \{1, 50, 100, 150, 200, 300\}$ for large datasets when $\epsilon = 0.1$ and $\delta = 10^{-5}$.Figure 10: MM as a function of $\Delta_0 \in \{1, 50, 100, 150, 200, 300\}$ for small datasets when $\epsilon = 0.1$ and $\delta = 10^{-5}$.

F.2 TOP- k SELECTION

The top- k ℓ_1 loss is defined as

$$\ell_1^k(W, S) = \sum_{i=1}^{\min\{|S|, k\}} |N_{(i)} - N(S_i)| + \sum_{i=\min\{|S|, k\}}^k N_{(i)},$$

where S is any *ordered* sequence of items. Unlike the top- k MM, the top- k ℓ_1 loss cares about the order of items output, and hence is a more stringent measure of utility.

Figure 11 plots the top- k ℓ_1 MM for $\epsilon = 1.0$, $\delta = 10^{-5}$, and $\Delta_0 = 100$. Similar to Figure 2, we observe that our method (purple) achieves significantly less Top- k ℓ_1 loss compared to all baselines.

Figure 12 plots the top- k MM and top- k ℓ_1 loss for the small datasets when $\epsilon = 0.1$ and $\delta = 10^{-5}$. Like the case when $\epsilon = 1.0$, our method (purple) continues to outperform the baselines across all k values.

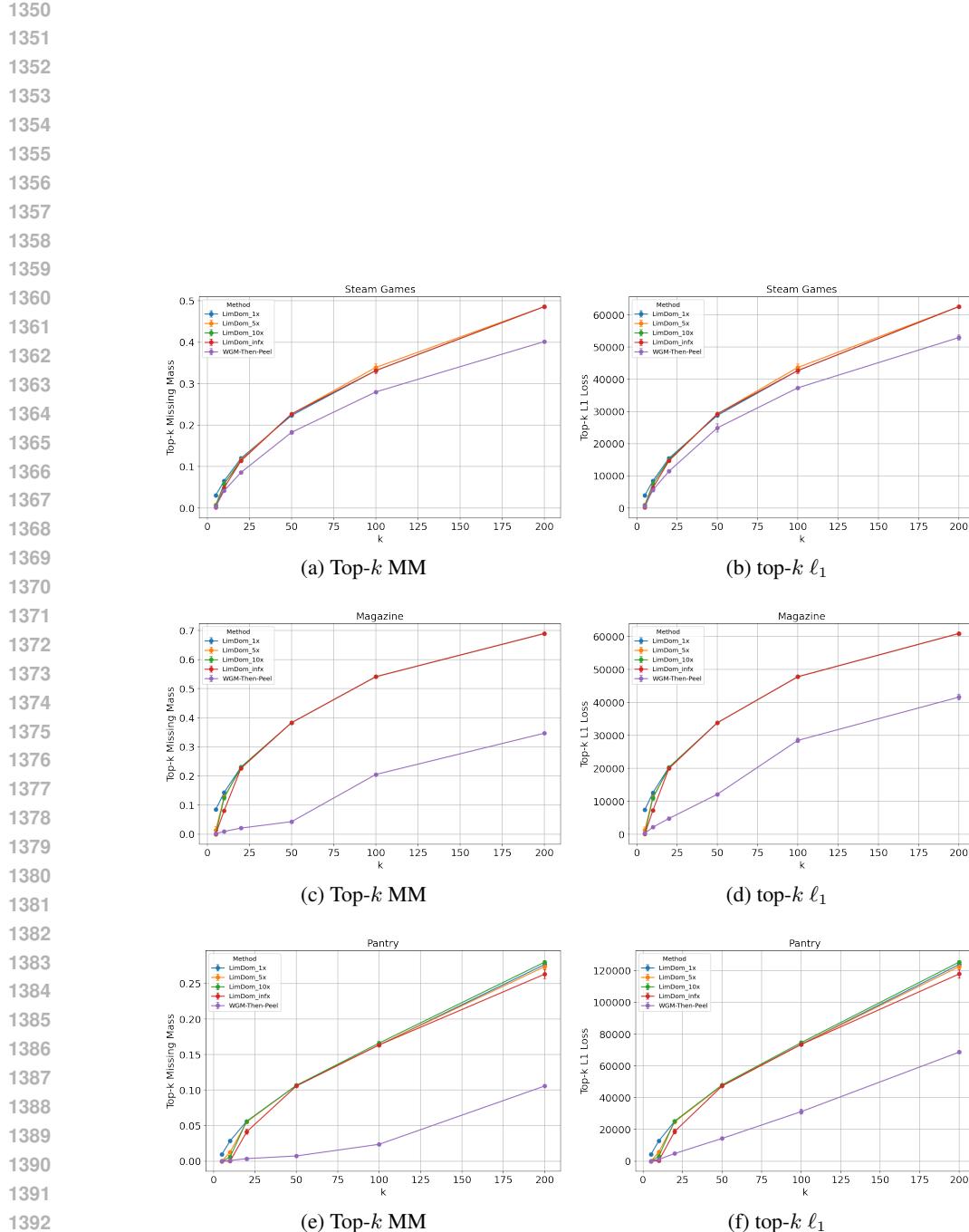


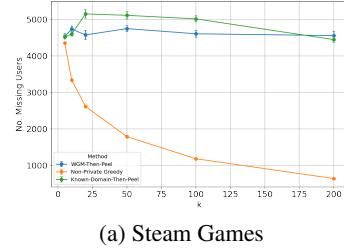
Figure 12: Top- k MM and Top- k ℓ_1 vs. k for $k \in \{5, 10, 20, 50, 100, 200\}$, with $\epsilon = 0.1$, $\delta = 10^{-5}$ and $\Delta_0 = 100$.

1404
1405 F.3 k -HITTING SET
1406

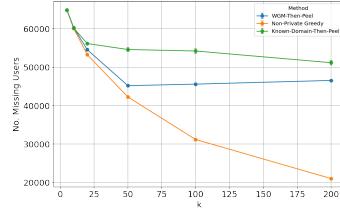
1407 Figure 13 plots the Number of missed users for the small datasets when $\epsilon = 0.1$, $\delta = 10^{-5}$, and
1408 $\Delta_0 = 100$. We observe that our method (blue) performs comparably and sometimes outperforms
1409 the case where the domain $\bigcup_i W_i$ is public.

1410

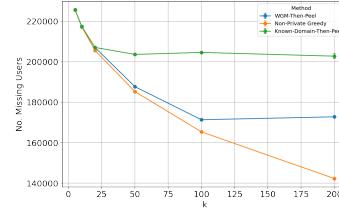
1411



(a) Steam Games



(b) Amazon Magazine



(c) Amazon Pantry

1412 Figure 13: Number of missed users vs. k for $k \in \{5, 10, 20, 50, 100, 200\}$ with $\epsilon = 0.1$, $\delta = 10^{-5}$,
1413 and $\Delta_0 = 100$.

1414

1415

1416

1417

1418

1419

1420

1421

1422

1423

1424

1425

1426

1427

1428

1429

1430

1431

1432

1433

1434

1435

1436

1437

1438

1439

1440

1441

1442

1443

1444

1445

1446

1447

1448

1449

1450

1451

1452

1453

1454

1455

1456

1457