

CS 591: Formal Methods in Security and Privacy

Differential Privacy

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Where we were...

(ϵ, δ) -Differential Privacy

Definition

Given $\epsilon, \delta \geq 0$, a probabilistic query $Q: X^n \rightarrow R$ is (ϵ, δ) -differentially private iff

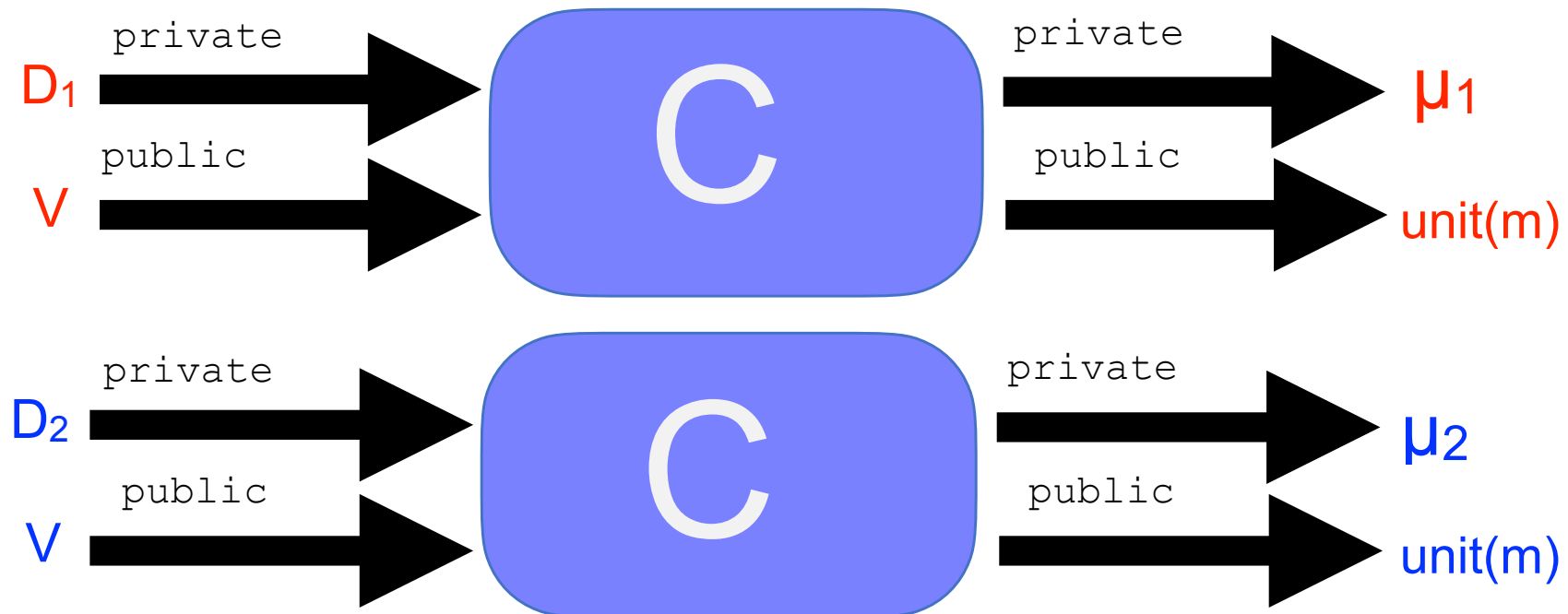
for all adjacent databases b_1, b_2 and for every $S \subseteq R$:

$$\Pr[Q(b_1) \in S] \leq \exp(\epsilon) \Pr[Q(b_2) \in S] + \delta$$

Differential Privacy as a Relational Property

c is **differentially private** if and only if for every $m_1 \sim m_2$ (extending the notion of adjacency to memories):

$\{c\}_{m_1} = \mu_1$ and $\{c\}_{m_2} = \mu_2$ implies $\Delta_\epsilon(\mu_1, \mu_2) \leq \delta$



apRHL

Indistinguishability
parameter

Precondition
(a logical formula)

$$\vdash_{\epsilon, \delta} C_1 \sim C_2 : P \Rightarrow Q$$

Probabilistic
Program

Probabilistic
Program

Postcondition
(a logical formula)

Validity of apRHL judgments

We say that the 6-tuple $\vdash_{\varepsilon, \delta} c_1 \sim c_2 : P \Rightarrow Q$ is **valid** if and only if for every pair of memories m_1, m_2 such that $P(m_1, m_2)$ we have:
 $\{c_1\}_{m_1} = \mu_1$ and $\{c_2\}_{m_2} = \mu_2$ implies $Q_{\varepsilon, \delta^*}(\mu_1, \mu_2)$.

$R - (\varepsilon, \delta)$ -Coupling

Given two distributions $\mu_1 \in D(A)$, and $\mu_2 \in D(B)$, we have an $R - (\varepsilon, \delta)$ -coupling between them, for $R \subseteq A \times B$ and $0 \leq \delta \leq 1$, $\varepsilon \geq 0$, if there are two joint distributions $\mu_L, \mu_R \in D(A \times B)$ such that:

- 1) $\pi_1(\mu_L) = \mu_1$ and $\pi_2(\mu_R) = \mu_2$,
- 2) the support of μ_L and μ_R is contained in R .
That is, if $\mu_L(a, b) > 0$, then $(a, b) \in R$,
and if $\mu_R(a, b) > 0$, then $(a, b) \in R$.
- 3) $\Delta_\varepsilon(\mu_L, \mu_R) \leq \delta$

apRHL: skip rule

$$\vdash_{0,0} \text{skip} \sim \text{skip} : P \Rightarrow P$$

Correctness of Skip Rule

$$\overline{\vdash_{0,0} \text{skip} \sim \text{skip} : P \Rightarrow P}$$

To show this rule **correct** we need to show the **validity of the** $\vdash_{0,0} \text{skip} \sim \text{skip} : P \Rightarrow P$.

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For every m_1, m_2 such that $P(m, m')$ we have $\{\text{skip}\}_m = \text{unit}(m)$ and $\{\text{skip}\}_{m'} = \text{unit}(m')$ we need $P^*_{0,0}(\text{unit}(m), \text{unit}(m'))$.

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μ_L	m_1	m_2	...	m'	...
m_1	0	0	...	0	0
m_2	0	0	...	0	0
...
m	0	0	...	1	0
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μ_R	m_1	m_2	...	m'	...
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m_2	0	0	...	0	0
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...

We need to show:

- 1) $\pi_1(\mu_L) = \text{unit}(m)$ and $\pi_2(\mu_R) = \text{unit}(m')$
- 2) $(m, m') \in P$ 3) $\Delta_0(\mu_L, \mu_R) \leq 0$

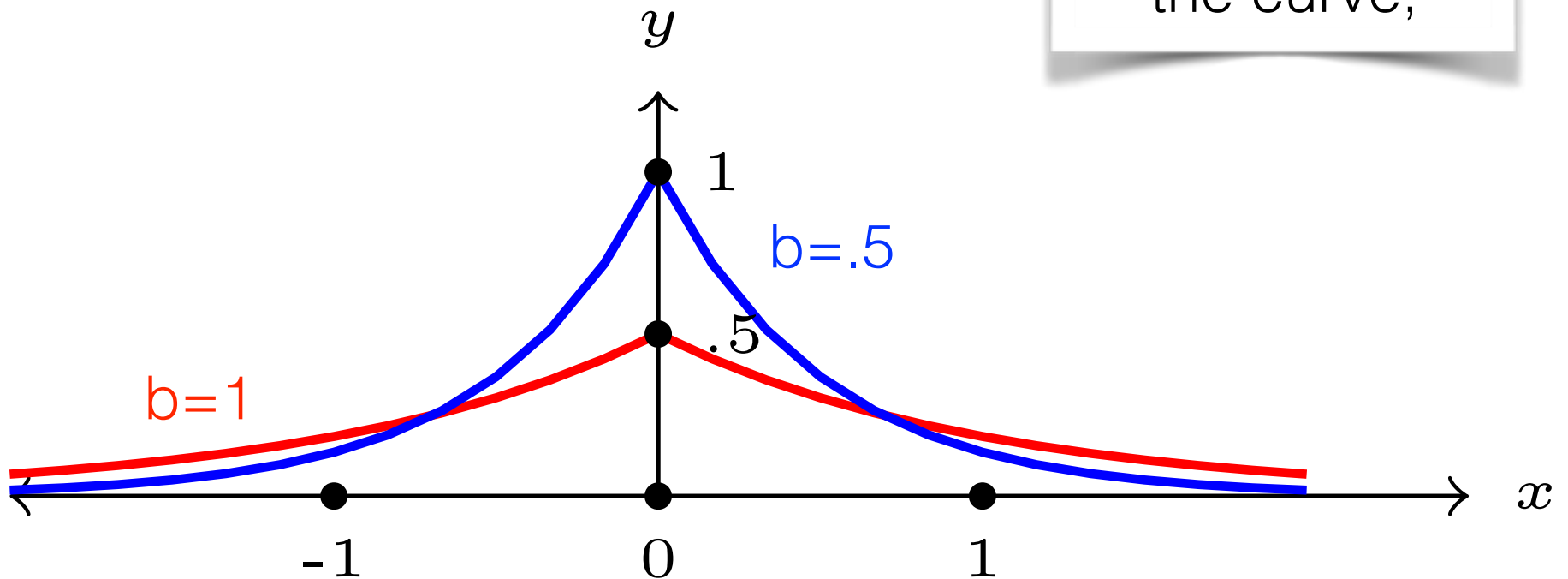
apRHL: Lap rule (simplified)

$$\begin{array}{l} \vdash_{\varepsilon, 0} \text{Lap}(1/\varepsilon, y_1) \\ \sim \\ \text{Lap}(1/\varepsilon, y_2) \\ \vdots \quad |y_1 - y_2| \leq 1 \quad \Rightarrow \quad = \end{array}$$

Laplace Distribution

$$\text{Lap}(b, \mu)(X) = \frac{1}{2b} \exp\left(-\frac{|\mu - X|}{b}\right)$$

b regulates the skewness of the curve,



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For every m_1, m_2 such that **P**(m, m') we have

$\{x_1 := \text{\$Lap}(1/\varepsilon, y_1)\}_m = \text{let } a = \{\text{Lap}(1/\varepsilon, y_1)\}_m$
in $\text{unit}(m[x_1 \leftarrow a])$ and

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in $\text{unit}(m[x_1 \leftarrow a])$ we need to show that

these two terms are in the $(\varepsilon, 0)$ lifting of $=$.

Correctness of Lap Rule

We can take:

$$\mu_L(m_1, m_2) = \mathbb{1}_{m_1=m_2} * \text{Lap}(1/\varepsilon, m(y_1))(a) * \mathbb{1}_{m_1(x_1)=a}$$

and

$$\mu_R(m_1, m_2) = \mathbb{1}_{m_1=m_2} * \text{Lap}(1/\varepsilon, m'(y_2))(a) * \mathbb{1}_{m_1(x_2)=a}$$

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and

$$\pi_2(\mu_R) = \text{let } a = \{\text{Lap}(1/\varepsilon, y_2)\} m \text{ in unit}(m[x_2 \leftarrow a])$$

$$2) (m_1, m_2) \in =$$

$$3) \Delta_\varepsilon(\mu_L, \mu_R) \leq 0$$

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$$\frac{\exp(-\varepsilon |m(y_2) + 1 - a|)}{\exp(-\varepsilon |m(y_2) - a|)}$$

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$$\frac{\exp(-\varepsilon |m(y_2) + 1 - a|)}{\exp(-\varepsilon |m(y_2) - a|)} = \exp(\varepsilon |m(y_2) - a| - \varepsilon |m(y_2) + 1 - a|)$$

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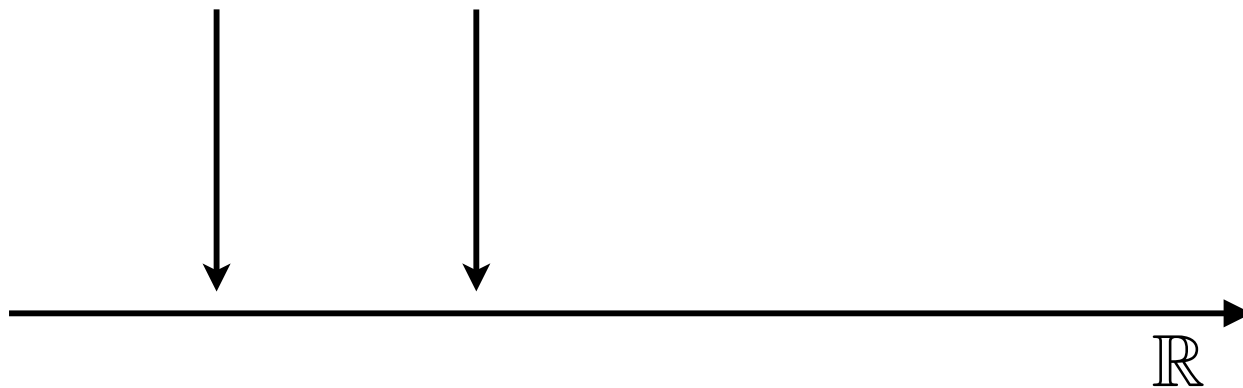
Laplace Mechanism

```
Lap (d : priv data) (q: data -> real)
  (eps:real) : pub real
  z := q(d)
  z := $ Lap (GSq/eps, z)
  return z
```

Global Sensitivity

$$GS_q = \max \{ |q(D) - q(D')| \text{ s.t. } D \sim D' \}$$

$q(\text{bu}\{x\})$ $q(\text{bu}\{y\})$



Laplace Mechanism

Theorem (Privacy of the Laplace Mechanism)

The Laplace mechanism is ϵ -differentially private.

Proof:

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Consider $D \sim_1 D' \in \mathcal{X}^n$, $q : \mathcal{X}^n \rightarrow \mathbb{R}$, and let p and p' denote the probability density function of $\text{LapMech}(D, q, \epsilon)$ and $\text{LapMech}(D', q, \epsilon)$

We compare them at an arbitrary point $z \in \mathbb{R}$.

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$$\frac{p(z)}{p'(z)} = \frac{\exp\left(-\frac{\epsilon|q(D)-z|}{\Delta q}\right)}{\exp\left(-\frac{\epsilon|q(D')-z|}{\Delta q}\right)}$$

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Similarly, we can prove that $\exp(-\epsilon) \leq \frac{p(z)}{p'(z)}$

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apRHL: More general Lap rule (still restricted)

$$\frac{\begin{array}{l} \mathbb{X}_1 := \$ \text{ Lap } (1 / \varepsilon, y_1) \\ \mathbb{X}_2 := \$ \text{ Lap } (1 / \varepsilon, y_2) \\ \vdots \quad |y_1 - y_2| \leq k \Rightarrow = \end{array}}{\vdash_{k^* \varepsilon, 0} \sim}$$

Correctness of Lap Rule

To show this rule **correct** we need to show the validity of

$$\vdash_{k^* \varepsilon, 0} x_1 := \text{Lap}(1/\varepsilon, y_1) \sim x_2 := \text{Lap}(1/\varepsilon, y_2) : \\ |y_1 - y_2| \leq k \Rightarrow =.$$

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$$2) (m_1, m_2) \in =$$

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By the precondition we know $|y_1 - y_2| \leq k$.

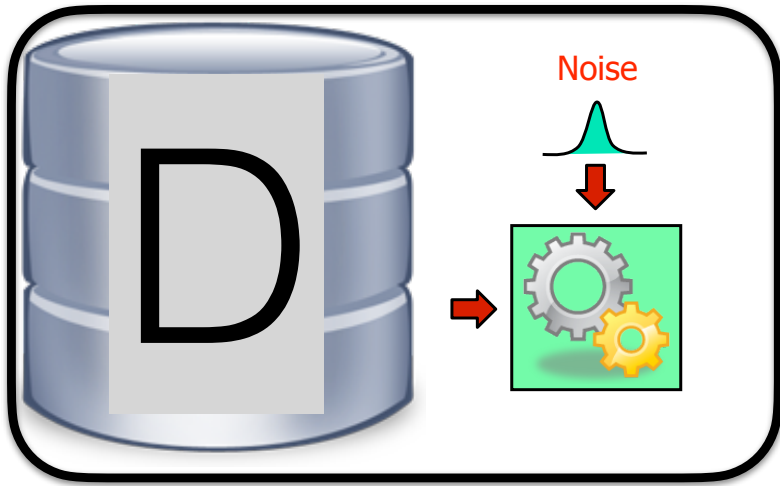
Let's consider for example the case $y_1 = y_2 + k$

$$\begin{aligned} \frac{\exp(-\varepsilon |m(y_2) + k - a|)}{\exp(-\varepsilon |m(y_2) - a|)} &= \exp(\varepsilon |m(y_2) - a| - \varepsilon |m(y_2) + k - a|) \\ &\leq \exp(\varepsilon |m(y_2) - m(y_2) + k|) \\ &= \exp(k^* \varepsilon) \end{aligned}$$

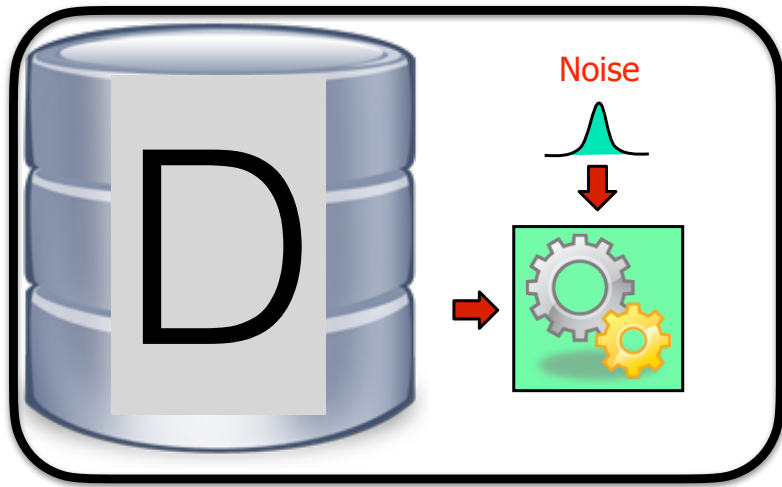
Releasing privately the mean of Some Data

```
Mean (d : private data) : public real
  i:=0;
  s:=0;
  while (i<size(d))
    s:=s + d[i]
    i:=i+1;
  z:=$ Lap(sens/eps, (s/i))
  return z
```

Composition



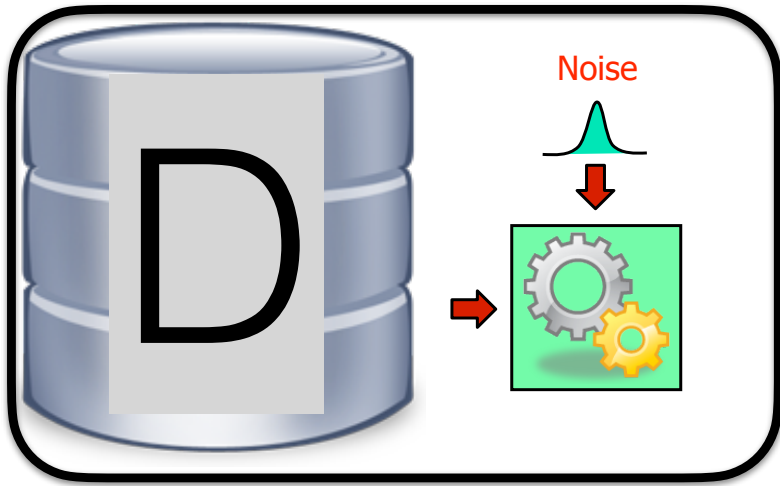
Composition



M_1 is (ϵ_1, δ_1) -DP



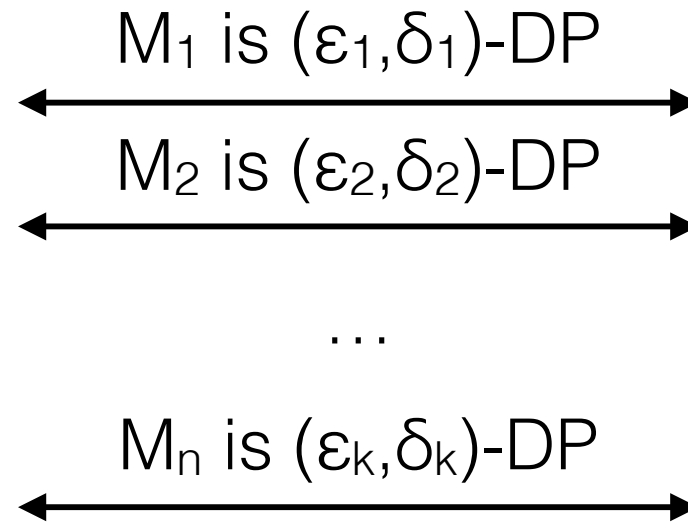
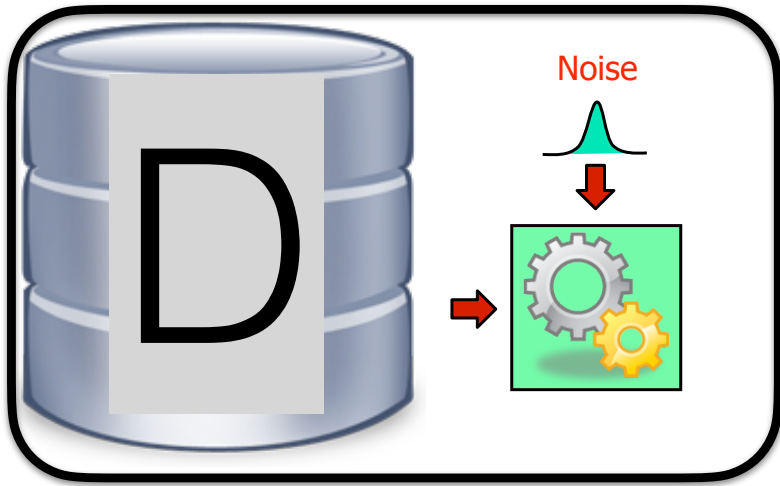
Composition



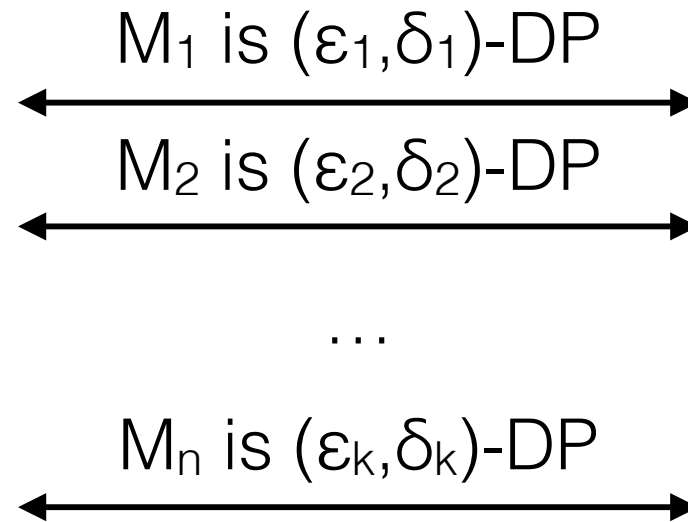
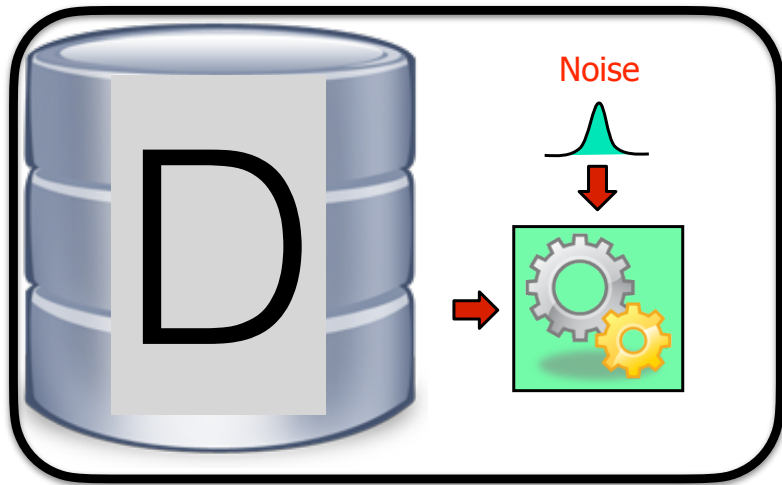
M_1 is (ϵ_1, δ_1) -DP
 M_2 is (ϵ_2, δ_2) -DP



Composition



Composition



The overall process is $(\epsilon_1 + \epsilon_2 + \dots + \epsilon_k, \delta_1 + \delta_2 + \dots + \delta_k)$ -DP

Composition

Let $M_1:DB \rightarrow R_1$ be a (ϵ_1, δ_1) -differentially private program and $M_2:DB \rightarrow R_2$ be a (ϵ_2, δ_2) -differentially private program. Then, their composition $M_{1,2}:DB \rightarrow R_1 \times R_2$ defined as

$$M_{1,2}(D) = (M_1(D), M_2(D))$$

is $(\epsilon_1 + \epsilon_2, \delta_1 + \delta_2)$ -differentially private.

Probabilistic Relational Hoare Logic

Composition

$$\frac{\vdash_{\varepsilon_1, \delta_1} C_1 \sim C_2 : P \Rightarrow R \quad \vdash_{\varepsilon_2, \delta_2} C_1' \sim C_2' : R \Rightarrow S}{\vdash_{\varepsilon_1 + \varepsilon_2, \delta_1 + \delta_2} C_1 ; C_1' \sim C_2 ; C_2' : P \Rightarrow S}$$

Releasing partial sums

```
DummySum (d : {0,1} list) : real list
  i := 0;
  s := 0;
  r := [];
  while (i < size d)
    s := s + d[i]
    z := $ Lap (eps, s)
    r := r ++ [z];
    i := i + 1;
  return r
```

I am using the easycrypt notation here where $\text{Lap}(\text{eps}, a)$ corresponds to adding to the value a a noise from the Laplace distribution with $b=1/\text{eps}$ and mean $\mu=0$.

Releasing partial sums

```
DummySum (d : {0,1} list) : real list
  i:=0;
  s:=0;
  r:=[];
  while (i<size d)
    z:=$ Lap (eps,d[i])
    s:= s + z
    r:= r ++ [s];
    i:= i+1;
  return r
```

Parallel Composition

Let $M_1:DB \rightarrow R$ be a (ϵ_1, δ_1) -differentially private program and $M_2:DB \rightarrow R$ be a (ϵ_2, δ_2) -differentially private program. Suppose that we partition D in a data-independent way into two datasets D_1 and D_2 . Then, the composition $M_{1,2}:DB \rightarrow R$ defined as

$$MP_{1,2}(D) = (M_1(D_1), M_2(D_2))$$

is $(\max(\epsilon_1, \epsilon_2), \max(\delta_1, \delta_2))$ -differentially private.

Probabilistic Relational Hoare Logic

Composition

$$\frac{\vdash_{\varepsilon_1, \delta_1} C_1 \sim C_2 : P \Rightarrow R \quad \vdash_{\varepsilon_2, \delta_2} C_1' \sim C_2' : R \Rightarrow S}{\vdash_{\varepsilon_1 + \varepsilon_2, \delta_1 + \delta_2} C_1 ; C_1' \sim C_2 ; C_2' : P \Rightarrow S}$$

apRHL awhile

$$P \wedge e \leq 0 \Rightarrow \neg b \langle 1 \rangle$$

$$\vdash \varepsilon_k, \delta_k \ c1 \sim c2 : P \wedge b1 \langle 1 \rangle \wedge b2 \langle 2 \rangle \wedge k = e \langle 1 \rangle \wedge e \leq n \\ \Rightarrow P \wedge b1 \langle 1 \rangle = b2 \langle 2 \rangle \wedge k < e \langle 1 \rangle$$

while b1 do c1 ~ while b2 do c2

$$\vdash \sum \varepsilon_k, \sum \delta_k : P \wedge b1 \langle 1 \rangle = b2 \langle 2 \rangle \wedge e \leq n \\ \Rightarrow P \wedge \neg b1 \langle 1 \rangle \wedge \neg b2 \langle 2 \rangle$$

Properties of Differential Privacy

Some important properties

- Resilience to post-processing
- Group privacy
- Composition

Some important properties

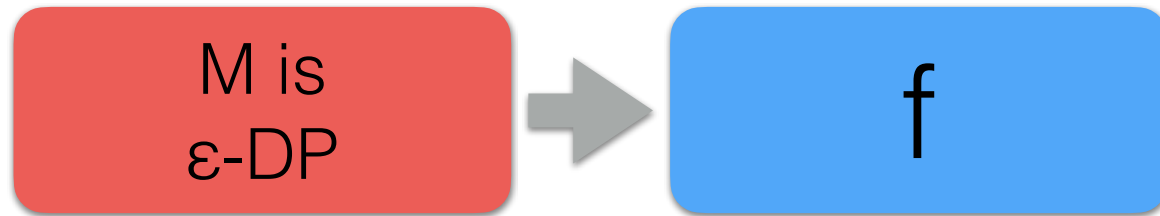
- Resilience to post-processing
- Group privacy
- Composition

We will look at them in the context of $(\epsilon, 0)$ -differential privacy.

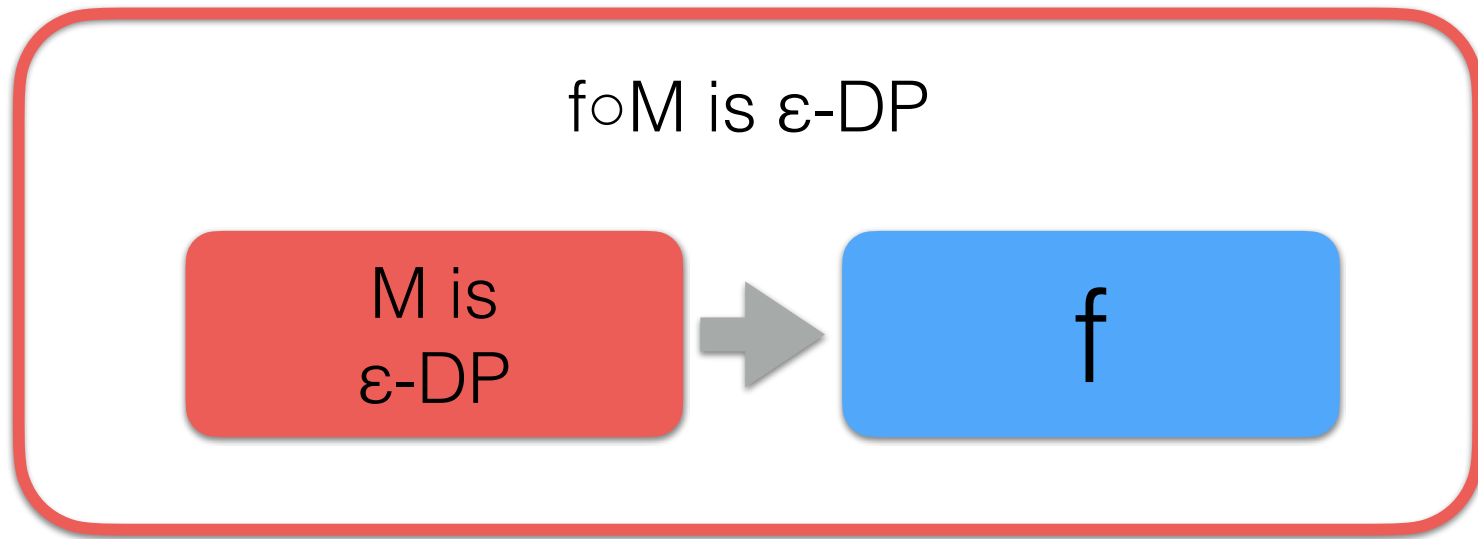
Resilience to Post-processing

M is
 ϵ -DP

Resilience to Post-processing



Resilience to Post-processing



Resilience to Post-processing

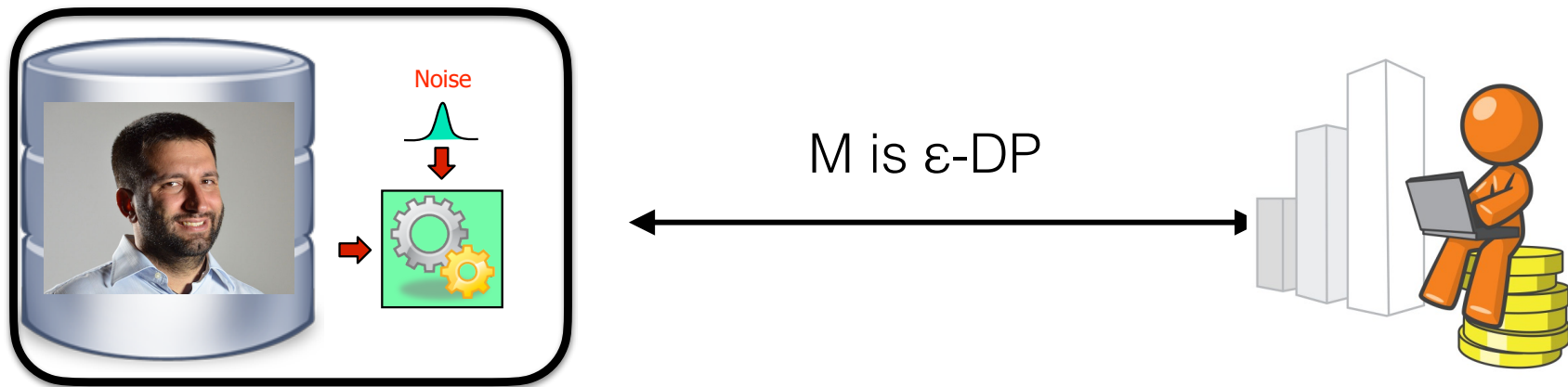
Question: Why is resilience to post-processing important?

Resilience to Post-processing

Question: Why is resilience to post-processing important?

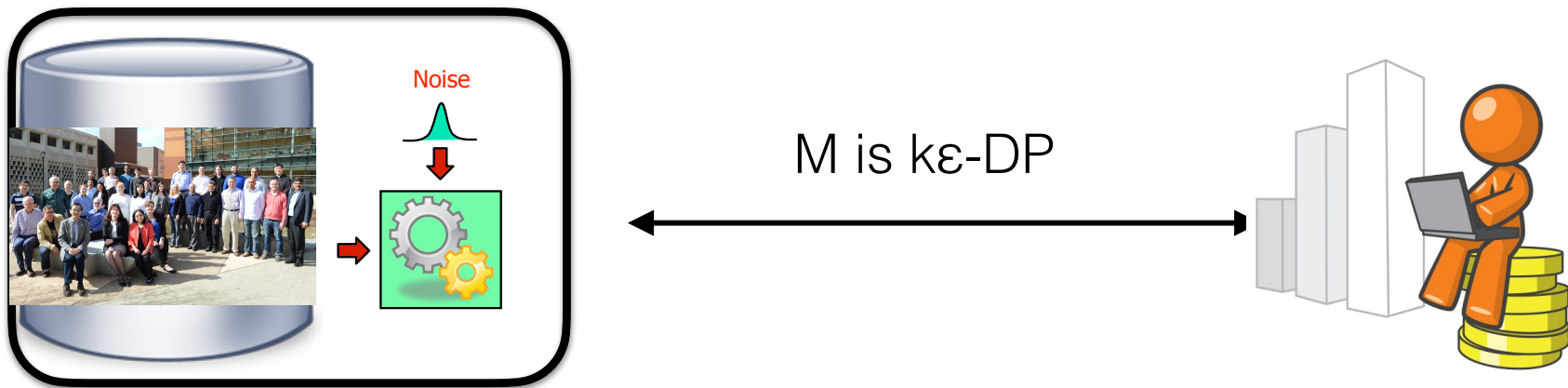
Answer: Because it is what allows us to publicly release the result of a differentially private analysis!

Group Privacy



$$\Pr[\mathcal{M}(D) = r] \leq e^\epsilon \Pr[\mathcal{M}(D') = r]$$

Group Privacy



$$\Pr[\mathcal{M}(D) \in S] \leq \exp(k\epsilon) \Pr[\mathcal{M}(D') \in S]$$

Group Privacy

Question: Why is group privacy important?

Group Privacy

Question: Why is group privacy important?

Answer: Because it allows to reason about privacy at different level of granularities!

Privacy Budget vs Epsilon

Sometimes is more convenient to think in terms of Privacy Budget: $\text{Budget} = \epsilon_{\text{global}} - \sum \epsilon_{\text{local}}$

Sometimes is more convenient to think in terms of epsilon: $\epsilon_{\text{global}} = \sum \epsilon_{\text{local}}$

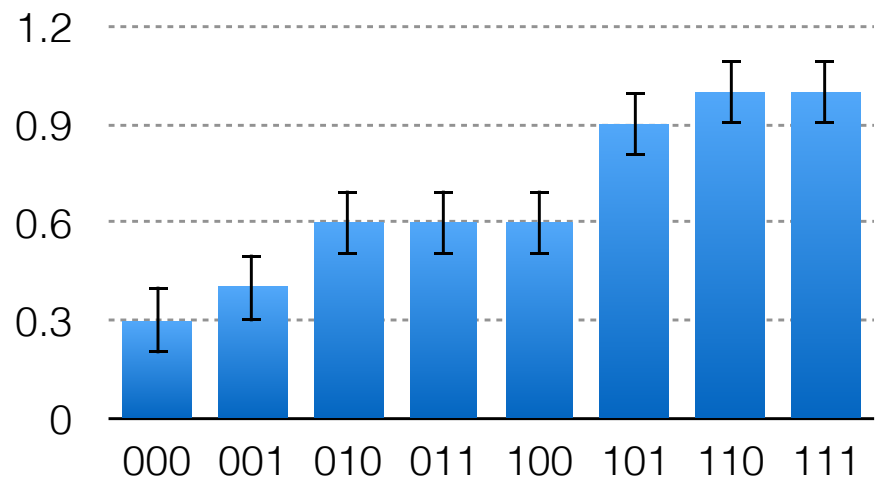
Also making them uniforms is sometimes more informative.

$$\text{Budget} = \varepsilon_{\text{global}} - \varepsilon_1 - \varepsilon_2 - \varepsilon_3 - \varepsilon_4 - \varepsilon_5 - \varepsilon_6 - \varepsilon_7 - \varepsilon_8$$

$$\varepsilon_{\text{global}} = \varepsilon + \varepsilon + \varepsilon + \varepsilon + \varepsilon + \varepsilon + \varepsilon + \varepsilon = 8\varepsilon$$

$$\text{Budget} = \varepsilon_{\text{global}} - \varepsilon_1 - \varepsilon_2 - \varepsilon_3$$

$$\varepsilon_{\text{global}} = \varepsilon + \varepsilon + \varepsilon = 3\varepsilon$$



	D1	D2	D3
I1	0	0	0
I2	1	0	1
I3	0	1	0
I4	1	0	1
I5	0	0	0
I6	0	0	1
I7	1	1	0
I8	0	0	0
I9	0	1	0
I10	1	0	1
margin	.4+Y ₁	.3+Y ₂	.4+Y ₃

