

# CSE660

# Differential Privacy

November 20, 2017

**Marco Gaboardi**

Room: 338-B

[gaboardi@buffalo.edu](mailto:gaboardi@buffalo.edu)

<http://www.buffalo.edu/~gaboardi>

# Differential privacy

## Definition

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

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

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

# Noise on Input vs Noise on Output



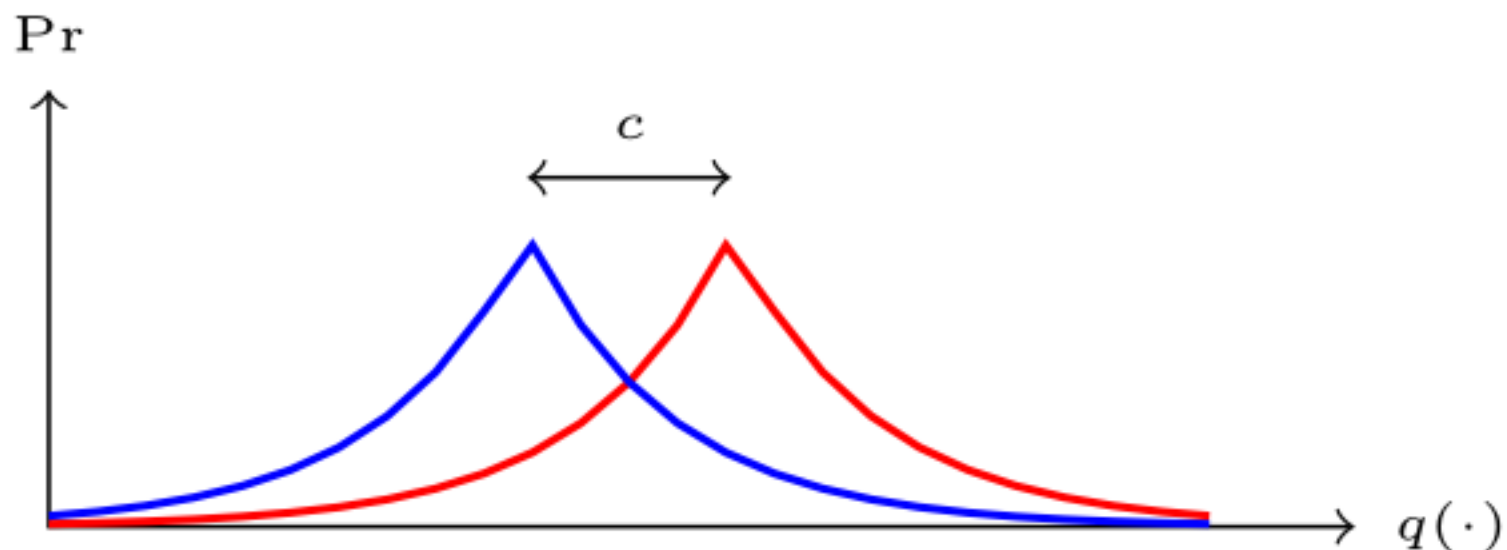
$q(d_1)$   
 $\vdots$   
 $q(d_n)$

$$\frac{1}{n} \sum_{i=0}^n q(d_i)$$

# Laplace Mechanism

**Algorithm 2** Pseudo-code for the Laplace Mechanism

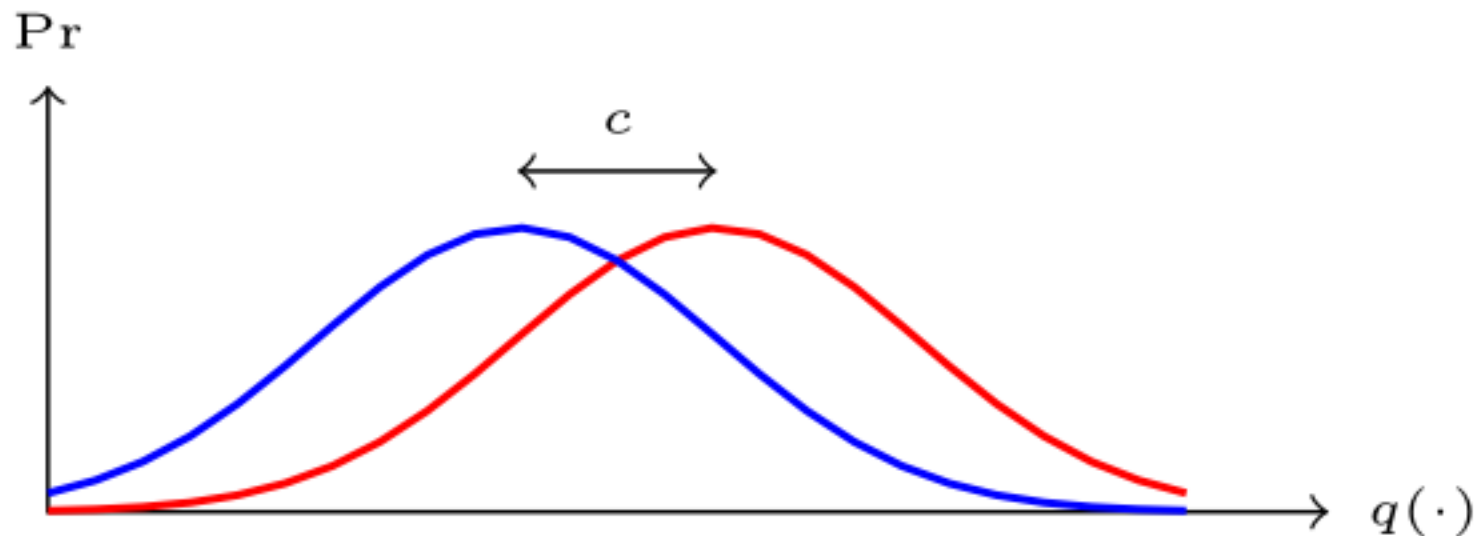
```
1: function LAPMECH( $D, q, \epsilon$ )  
2:    $Y \stackrel{\$}{\leftarrow} \text{Lap}(\frac{\Delta q}{\epsilon})(0)$   
3:   return  $q(D) + Y$   
4: end function
```



# Gaussian Mechanism

**Algorithm 14** Pseudo-code for the Gaussian Mechanism

```
1: function GAUSSMECH( $D, q, \epsilon$ )  
2:    $Y \stackrel{\$}{\leftarrow} \text{Gauss}(0, \frac{2 \ln(\frac{1.25}{\delta})(\Delta_2 q)^2}{\epsilon^2})$   
3:   return  $q(D) + Y$   
4: end function
```



# Exponential Mechanism

## Exponential Mechanism:

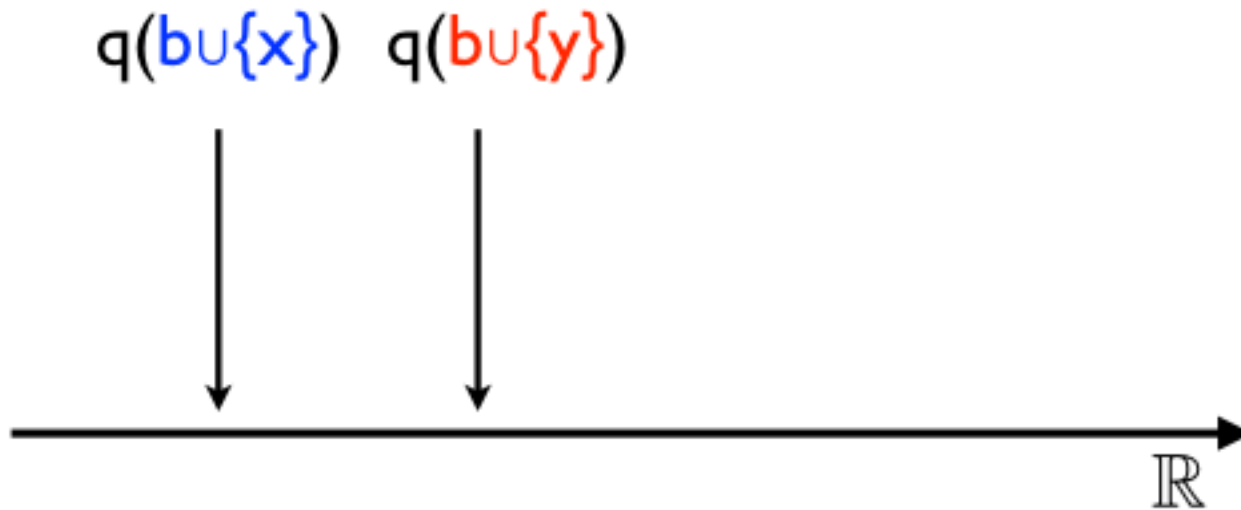
$\mathcal{M}_E(x, u, \mathcal{R})$

return  $r \in \mathcal{R}$  with prob.  $\frac{\exp\left(\frac{\varepsilon u(x, r)}{2\Delta u}\right)}{\sum_{r' \in \mathcal{R}} \exp\left(\frac{\varepsilon u(x, r')}{2\Delta u}\right)}$

# Global Sensitivity

**Definition 1.8** (Global sensitivity). The *global sensitivity* of a function  $q : \mathcal{X}^n \rightarrow \mathbb{R}$  is:

$$\Delta q = \max \left\{ |q(D) - q(D')| \mid D \sim_1 D' \in \mathcal{X}^n \right\}$$



# Local sensitivity

**Definition 1.8** (Global sensitivity). The *global sensitivity* of a function  $q : \mathcal{X}^n \rightarrow \mathbb{R}$  is:

$$\Delta q = \max \left\{ |q(D) - q(D')| \mid D \sim_1 D' \in \mathcal{X}^n \right\}$$

**Definition 1.14** (Local sensitivity). The *local sensitivity* of a function  $q : \mathcal{X}^n \rightarrow \mathbb{R}$  at  $D \in \mathcal{X}^n$  is:

$$\ell\Delta q(D) = \max \left\{ |q(D) - q(D')| \mid D \sim_1 D', D' \in \mathcal{X}^n \right\}$$



# Calibrating noise to the local sensitivity

We may add noise proportional to the local sensitivity (LS).

Unfortunately, this does not guarantee privacy.

Suppose that for a given  $D$  we have  $LS(D)=0$  but that we also have  $D \sim D'$  with  $LS(D')=10^9$ .

We will see that we can do anyway better than GS.

# Some methods

- Smooth Sensitivity
- Propose-Test-Release
- Releasing Stable Values

# Smooth Sensitivity

11

**Definition 2.2** (Smooth sensitivity). For  $\beta > 0$ , the  $\beta$ -smooth sensitivity of  $f$  is

$$S_{f,\beta}^*(x) = \max_{y \in D^n} \left( LS_f(y) \cdot e^{-\beta d(x,y)} \right).$$

**Definition 2.1** (A Smooth Bound on  $LS$ ). For  $\beta > 0$ , a function  $S : D^n \rightarrow \mathbb{R}^+$  is a  $\beta$ -smooth upper bound on the local sensitivity of  $f$  if it satisfies the following requirements:

$$\forall x \in D^n : \quad S(x) \geq LS_f(x) ; \quad (1)$$

$$\forall x, y \in D^n, d(x, y) = 1 : \quad S(x) \leq e^\beta \cdot S(y) . \quad (2)$$

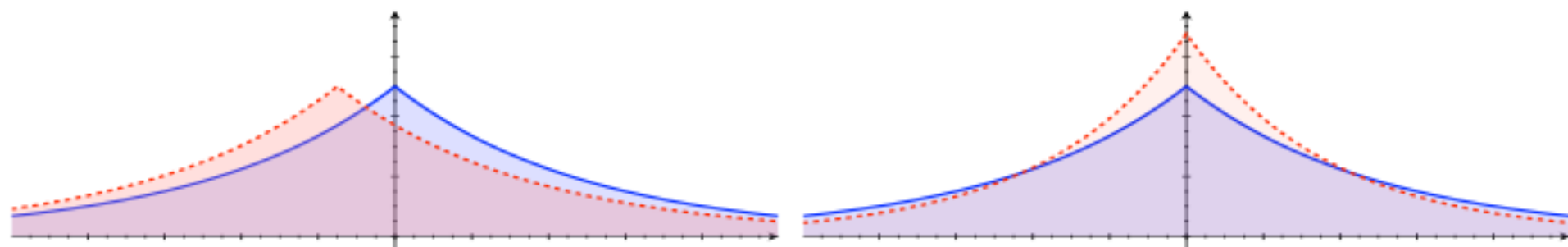
What kind of noise can we add?

# Admissible Noise

**Definition 2.5** (Admissible Noise Distribution). A probability distribution on  $\mathbb{R}^d$ , given by a density function  $h$ , is  $(\alpha, \beta)$ -admissible (with respect to  $\ell_1$ ) if, for  $\alpha = \alpha(\epsilon, \delta)$ ,  $\beta = \beta(\epsilon, \delta)$ , the following two conditions hold for all  $\Delta \in \mathbb{R}^d$  and  $\lambda \in \mathbb{R}$  satisfying  $\|\Delta\|_1 \leq \alpha$  and  $|\lambda| \leq \beta$ , and for all measurable subsets  $\mathcal{S} \subseteq \mathbb{R}^d$ :

Sliding Property: 
$$\Pr_{Z \sim h} [Z \in \mathcal{S}] \leq e^{\frac{\epsilon}{2}} \cdot \Pr_{Z \sim h} [Z \in \mathcal{S} + \Delta] + \frac{\delta}{2}.$$

Dilation Property: 
$$\Pr_{Z \sim h} [Z \in \mathcal{S}] \leq e^{\frac{\epsilon}{2}} \cdot \Pr_{Z \sim h} [Z \in e^\lambda \cdot \mathcal{S}] + \frac{\delta}{2}.$$

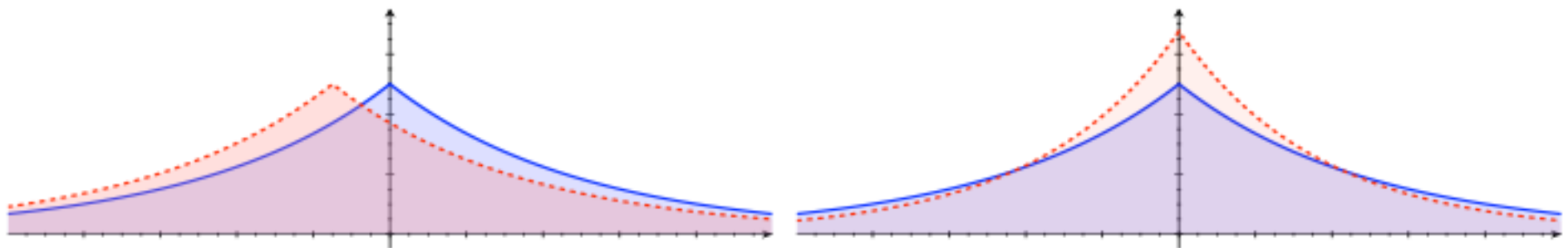


# Calibrating noise to the smooth sensitivity

13

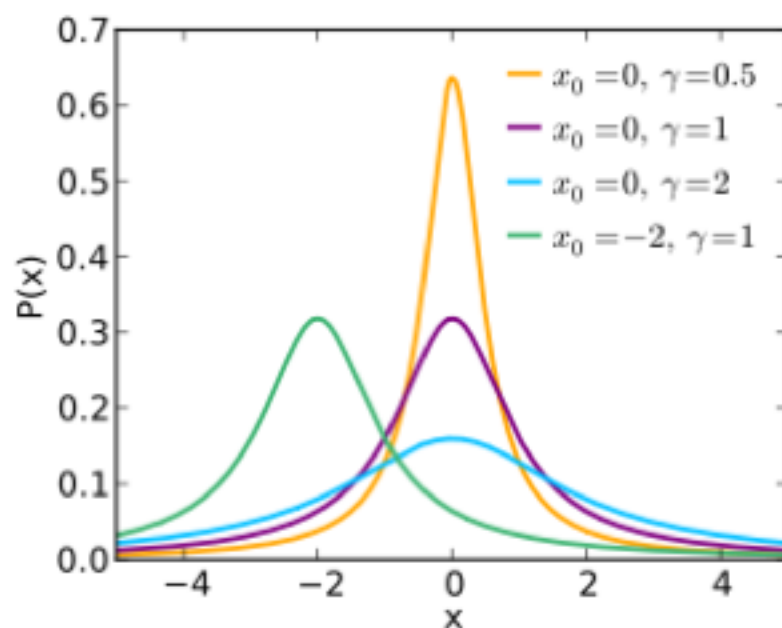
**Lemma 2.6.** *Let  $h$  be an  $(\alpha, \beta)$ -admissible noise probability density function, and let  $Z$  be a fresh random variable sampled according to  $h$ . For a function  $f : D^n \rightarrow \mathbb{R}^d$ , let  $S : D^n \rightarrow \mathbb{R}$  be a  $\beta$ -smooth upper bound on the local sensitivity of  $f$ . Then algorithm  $\mathcal{A}(x) = f(x) + \frac{S(x)}{\alpha} \cdot Z$  is  $(\epsilon, \delta)$ -differentially private.*

For two neighbor databases  $x$  and  $y$ , the output distribution  $\mathcal{A}(y)$  is a shifted and scaled version of  $\mathcal{A}(x)$ . The sliding and dilation properties ensure that  $\Pr[\mathcal{A}(x) \in \mathcal{S}]$  and  $\Pr[\mathcal{A}(y) \in \mathcal{S}]$  are close for all sets  $\mathcal{S}$  of outputs.



# Admissible Noise

Adding noise  $O(SS_q^\varepsilon(x)/\varepsilon)$  (according to a Cauchy distribution) is sufficient for  $\varepsilon$ -differential privacy.



Laplace and Gauss give  $(\varepsilon, \delta)$ -DP

Computing the Smooth Sensitivity can be intractable.

[Nissim, Raskhodnikova, Smith '06]

# Propose Test Release

**Propose-test-release** Given  $q : \mathcal{X}^n \rightarrow \mathbb{R}$ ,  $\epsilon, \delta, \beta \geq 0$

1. Propose a target bound  $\beta$  on local sensitivity.
2. Let  $\hat{d} = d(x, \{x' : \text{LS}_q(x') > \beta\}) + \text{Lap}(1/\epsilon)$ , where  $d$  denotes Hamming distance.
3. If  $\hat{d} \leq \ln(1/\delta)/\epsilon$ , output  $\perp$ .
4. If  $\hat{d} > \ln(1/\delta)/\epsilon$ , output  $q(x) + \text{Lap}(\beta/\epsilon)$ .

# Propose Test Release

**Proposition 3.2** (propose-test-release [33]). *For every query  $q : \mathcal{X}^n \rightarrow \mathbb{R}$  and  $\varepsilon, \delta, \beta \geq 0$ , the above algorithm is  $(2\varepsilon, \delta)$ -differentially private.*

*Proof.* Consider any two neighboring datasets  $x \sim x'$ . Because of the Laplacian noise in the definition of  $\hat{d}$  and the fact that Hamming distance has global sensitivity at most 1, it follows that

$$\Pr[\mathcal{M}(x) = \perp] \in [e^{-\varepsilon} \cdot \Pr[\mathcal{M}(x') = \perp], e^{\varepsilon} \cdot \Pr[\mathcal{M}(x') = \perp]]. \quad (3)$$

**Case 1:**  $\text{LS}_q(x) > \beta$ . In this case,  $d(x, \{x'' : \text{LS}_q(x'') > \beta\}) = 0$ , so the probability that  $\hat{d}$  will exceed  $\ln(1/\delta)/\varepsilon$  is at most  $\delta$ . Thus, for every set  $T \subseteq \mathbb{R} \cup \{\perp\}$ , we have:

$$\begin{aligned} \Pr[\mathcal{M}(x) \in T] &\leq \Pr[\mathcal{M}(x) \in T \cap \{\perp\}] + \Pr[\mathcal{M}(x) \neq \perp] \\ &\leq e^{\varepsilon} \cdot \Pr[\mathcal{M}(x') \in T \cap \{\perp\}] + \delta \\ &\leq e^{\varepsilon} \cdot \Pr[\mathcal{M}(x') \in T] + \delta, \end{aligned}$$

where the second inequality follows from (3), noting that  $T \cap \{\perp\}$  equals either  $\{\perp\}$  or  $\emptyset$ .

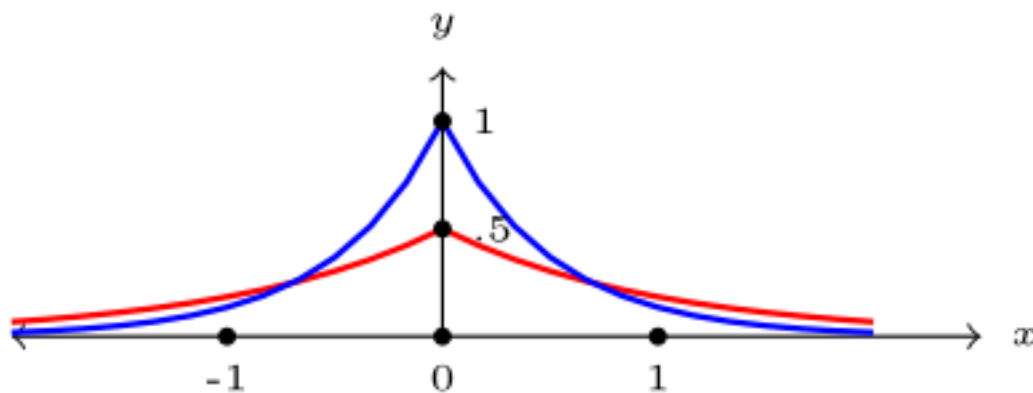
**Case 2:**  $\text{LS}_q(x) \leq \beta$ . In this case,  $|q(x) - q(x')| \leq \beta$ , which in turn implies the  $(\varepsilon, 0)$ -indistinguishability of  $q(x) + \text{Lap}(\beta/\varepsilon)$  and  $q(x') + \text{Lap}(\beta/\varepsilon)$ . Thus, by (3) and Basic Composition, we have  $(2\varepsilon, 0)$ -indistinguishability overall.  $\square$



# Laplace Mechanism

**Accuracy Theorem:** let  $r = \text{LapMech}(D, q, \epsilon)$

$$\Pr \left[ |q(D) - r| \geq \left( \frac{\Delta q}{\epsilon} \right) \ln \left( \frac{1}{\beta} \right) \right] = \beta$$



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

$$\Pr \left[ |X| \geq bt \right] = \exp(-t)$$