

Full proof on the differential privacy property of $\mathcal{M}_{\mathcal{H}}$

ABSTRACT

KEYWORDS

Differential privacy, Bayesian inference, Hellinger distance

1 PRELIMINARIES

Bayesian Inference.

Given a prior belief $\Pr(\theta)$ on some parameter θ , and an observation \mathbf{x} , the posterior distribution on θ given \mathbf{x} is computed as:

$$\Pr(\theta|\mathbf{x}) = \frac{\Pr(\mathbf{x}|\theta) \cdot \Pr(\theta)}{\Pr(\mathbf{x})}$$

where the expression $\Pr(\mathbf{x}|\theta)$ denotes the *likelihood* of observing \mathbf{x} under a value of θ . Since we consider \mathbf{x} to be fixed, the likelihood is a function of θ . For the same reason $\Pr(\mathbf{x})$ is a constant independent of θ . Usually in statistics the prior distribution $\Pr(\theta)$ is chosen so that it represents the initial belief on θ , that is, when no data has been observed. In practice though, prior distributions and likelihood functions are usually chosen so that the posterior belongs to the same *family* of distributions. In this case we say that the prior is conjugate to the likelihood function. Use of a conjugate prior simplifies calculations and allows for inference to be performed in a recursive fashion over the data.

Beta-binomial System.

In this work we will consider a specific instance of Bayesian inference and one of its generalizations. specifically, a Beta-binomial mode. We will consider the situation the underlying data is binomial distribution ($\sim \text{binomial}(\theta)$), where θ represents the parameter –informally called *bias*– of a Bernoulli distributed random variable. The prior distribution over $\theta \in [0, 1]$ is going to be a beta distribution, $\text{beta}(\alpha, \beta)$, with parameters $\alpha, \beta \in \mathbb{R}^+$, and with p.d.f:

$$\Pr(\theta) \equiv \frac{\theta^\alpha (1 - \theta)^\beta}{B(\alpha, \beta)}$$

where $B(\cdot, \cdot)$ is the beta function. The data \mathbf{x} will be a sequence of $n \in \mathbb{N}$ binary values, that is $\mathbf{x} = (x_1, \dots, x_n)$, $x_i \in \{0, 1\}$, and the likelihood function is:

$$\Pr(\mathbf{x}|\theta) \equiv \theta^{\Delta\alpha} (1 - \theta)^{n - \Delta\alpha}$$

where $\Delta\alpha = \sum_{i=1}^n x_i$. From this it can easily be derived that the posterior distribution is:

$$\Pr(\theta|\mathbf{x}) = \text{beta}(\alpha + \Delta\alpha, \beta + n - \Delta\alpha)$$

Dirichlet-multinomial Systems.

The beta-binomial model can be immediately generalized to Dirichlet-multinomial, with underlying data multinomially distributed. The *bias* is represented by parameter θ , the vector of parameters of a categorically distributed random variable. The prior distribution over $\theta \in [0, 1]^k$ is given by a Dirichelet distribution,

$\text{DL}(\alpha)$, for $k \in \mathbb{N}$, and $\alpha \in (\mathbb{R}^+)^k$, with p.d.f:

$$\Pr(\theta) \equiv \frac{1}{B(\alpha)} \cdot \prod_{i=1}^k \theta_i^{\alpha_i - 1}$$

where $B(\cdot)$ is the generalized beta function. The data \mathbf{x} will be a sequence of $n \in \mathbb{N}$ values coming from a universe \mathcal{X} , such that $|\mathcal{X}| = k$. The likelihood function will be:

$$\Pr(\mathbf{x}|\theta) \equiv \prod_{a_i \in \mathcal{X}} \theta_i^{\Delta\alpha_i},$$

with $\Delta\alpha_i = \sum_{j=1}^n [x_j = a_i]$, where $[\cdot]$ represents Iverson bracket notation. Denoting by $\Delta\alpha$ the vector $(\Delta\alpha_1, \dots, \Delta\alpha_k)$ the posterior distribution over θ turns out to be

$$\Pr(\theta|\mathbf{x}) = \text{DL}(\alpha + \Delta\alpha).$$

where $+$ denotes the componentwise sum of vectors of reals.

Differential Privacy.

Definition 1.1. ϵ -differential privacy.

A randomized mechanism $\mathcal{M} : \mathcal{X} \rightarrow \mathcal{Y}$ is differential privacy, iff for any adjacent input $\mathbf{x}, \mathbf{x}' \in \mathcal{X}$, a metric H over \mathcal{Y} and a $B \subseteq H(\mathcal{Y})$, \mathcal{M} satisfies:

$$\mathbb{P}[H(\mathcal{M}(\mathbf{x})) \in B] = e^\epsilon \mathbb{P}[H(\mathcal{M}(\mathbf{x}')) \in B],$$

where $\mathbf{x} = (x_i)_{i=1}^n$ and $\mathbf{x}' = (x'_i)_{i=1}^n$ is adjacent if there is only one j that $x_j \neq x'_j$ and $x_i = x'_i$ for $i = 1, 2, \dots, n; i \neq j$.

Definition 1.2. (ϵ, δ) -differential privacy.

A randomized mechanism $\mathcal{M} : \mathcal{X} \rightarrow \mathcal{Y}$ is differential privacy, iff for any adjacent input $\mathbf{x}, \mathbf{x}' \in \mathcal{X}$, a metric H over \mathcal{Y} and a $B \subseteq H(\mathcal{Y})$, \mathcal{M} satisfies:

$$\mathbb{P}[H(\mathcal{M}(\mathbf{x})) \in B] = e^\epsilon \mathbb{P}[H(\mathcal{M}(\mathbf{x}')) \in B] + \delta,$$

where $\mathbf{x} = (x_i)_{i=1}^n$ and $\mathbf{x}' = (x'_i)_{i=1}^n$ is adjacent if there is only one j that $x_j \neq x'_j$ and $x_i = x'_i$ for $i = 1, 2, \dots, n; i \neq j$.

2 MECHANISM PROPOSITION

Given a prior distribution $\beta_{\text{prior}} = \text{beta}(\alpha, \beta)$ and a sequence of n observations $\mathbf{x} \in \{0, 1\}^n$, we define the following set:

$$\mathcal{R}_{\text{post}} \equiv \{\text{beta}(\alpha', \beta') \mid \alpha' = \alpha + \Delta\alpha, \beta' = \beta + n - \Delta\alpha\},$$

where $\Delta\alpha$ is as defined in Section 1. Notice that $\mathcal{R}_{\text{post}}$ has $n + 1$ elements, and the Bayesian Inference process will produce an element from $\mathcal{R}_{\text{post}}$ that we denote by $\text{BI}(\mathbf{x})$ – we don't explicitly parametrize the result by the prior, which from now on we consider fixed and we denote it by β_{prior} .

2.1 $\mathcal{M}_{\mathcal{H}}$: Smoothed Hellinger Distance Based Exponential Mechanism

Definition 2.1. The mechanism $\mathcal{M}_{\mathcal{H}}(x)$ outputs a candidate $r \in \mathcal{R}_{\text{post}}$ with probability

$$\Pr_{z \sim \mathcal{M}_{\mathcal{H}}} [z = r] = \frac{\exp\left(\frac{-\epsilon \cdot \mathcal{H}(\text{Bl}(\mathbf{x}), r)}{2 \cdot S(\mathbf{x})}\right)}{\sum_{r \in \mathcal{R}_{\text{post}}} \exp\left(\frac{-\epsilon \cdot \mathcal{H}(\text{Bl}(\mathbf{x}), r)}{2 \cdot S(\mathbf{x})}\right)}.$$

where $S_{\beta}(x)$ is the smooth sensitivity of $\mathcal{H}(\text{Bl}(x), -)$, calculated by:

$$S(\mathbf{x}) = \max_{\mathbf{x}' \in \{0,1\}^n} \left\{ LS(\mathbf{x}') \cdot e^{-\gamma \cdot d(\mathbf{x}, \mathbf{x}')}\right\}, \quad (1)$$

where d is the Hamming distance between two datasets, and $\beta = \beta(\epsilon, \delta)$ is a function of ϵ and δ .

This mechanism is based on the basic exponential mechanism [1], with $\mathcal{R}_{\text{post}}$ as the range and $\mathcal{H}(\cdot, \cdot)$ as the scoring function. The difference is that in this mechanism we don't calibrate the noise w.r.t. to the global sensitivity of the scoring function but w.r.t. to the smooth sensitivity $S(\mathbf{x})$ – defined by Nissim, Raskhodnikova, and Smith [2] – of $\mathcal{H}(\text{Bl}(\mathbf{x}), \cdot)$.

$\gamma = \gamma(\epsilon, \delta)$ is a function of ϵ and δ to be determined later, and where $LS(\mathbf{x}')$ denotes the local sensitivity at $\text{Bl}(\mathbf{x}')$, or equivalently at \mathbf{x}' , of the scoring function used in our mechanism.

This mechanism also extends to the Dirichlet-multinomial system $\text{DL}(\alpha)$ by rewriting the Hellinger distance as:

$$\mathcal{H}(\text{DL}(\alpha_1), \text{DL}(\alpha_2)) = \sqrt{1 - \frac{B(\frac{\alpha_1 + \alpha_2}{2})}{\sqrt{B(\alpha_1)B(\alpha_2)}}},$$

and by replacing the $\mathcal{R}_{\text{post}}$ with set of posterior Dirichlet distributions candidates. Also, the smooth sensitivity $S(\mathbf{x})$ in (1) will be computed by letting \mathbf{x}' range over all the elements in \mathcal{X}^n adjacent to \mathbf{x} . Notice that $\mathcal{R}_{\text{post}}$ has $\binom{n+1}{m-1}$ elements in this case. We will denote by $\mathcal{M}_{\mathcal{H}}^D$ the mechanism for the Dirichlet-multinomial system.

By setting the γ as $\ln(1 - \frac{\epsilon}{2 \ln(1 - \frac{\epsilon}{2 \ln(\frac{\delta}{2(n+1)})})})$ (or $\ln(1 - \frac{\epsilon}{2 \ln(\frac{\delta}{2 \ln(\frac{\delta}{2(n+1)})})})$ when generalized to Dirichlet-multinomial System), $\mathcal{M}_{\mathcal{H}}$ is (ϵ, δ) -differentially private.

3 PRIVACY ANALYSIS

3.1 Privacy Analysis for $\mathcal{M}_{\mathcal{H}}$

The differential privacy property of $\mathcal{M}_{\mathcal{H}}$ is proved based on the holds of the two properties: *sliding property* and *dilation property*.

Sliding Property of $\mathcal{M}_{\mathcal{H}}$

LEMMA 3.1. *Given $\mathcal{M}_{\mathcal{H}}(x)$ calibrated on the smooth sensitivity. Let $\lambda = f(\epsilon, \delta)$, $\epsilon \geq 0$ and $|\delta| < 1$. Then, the following sliding property holds:*

$$\Pr_{r \sim \mathcal{M}_{\mathcal{H}}(x)} [u(r, x) = \hat{s}] \leq e^{\frac{\epsilon}{2}} \Pr_{r \sim \mathcal{M}_{\mathcal{H}}(x)} [u(r, x) = (\Delta + \hat{s})] + \frac{\delta}{2},$$

PROOF. In what follows, we will use a correspondence between the probability $\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [z = r]$ of every $r \in \mathcal{R}_{\text{post}}$ and the probability $\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [\mathcal{H}(\text{Bl}(x), z) = \mathcal{H}(\text{Bl}(x), r)]$ for the utility score for r . In particular, for every $r \in \mathcal{R}_{\text{post}}$ we have:

$$\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [z = r] = \frac{1}{2} \left(\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [\mathcal{H}(\text{Bl}(x), z) = \mathcal{H}(\text{Bl}(x), r)] \right)$$

To see this, it is enough to notice that: $\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [z = r]$ is proportional to $\mathcal{H}(\text{Bl}(x), r)$, i.e., $u(x, z)$. We can derive, if $u(r, x) = u(r', x)$ then $\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [z = r] = \Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [z = r']$. We assume the number of candidates $z \in \mathcal{R}$ that satisfy $u(z, x) = u(r, x)$ is $|r|$, we have $\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [u(z, x) = u(r, x)] = |r| \Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [z = r]$. Because Hellinger distance $\mathcal{H}(\text{Bl}(x), z)$ is axial symmetry, where the $\text{Bl}(x)$ is the symmetry axis. It can be infer that $|z| = 2$ for any candidates, apart from the true output, i.e., $\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [u(z, x) = u(r, x)] = 2 \Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [z = r]$. This parameter can be eliminate in both sides in proof.

We denote the normalizer of the probability mass in $\mathcal{M}_{\mathcal{H}}(x)$: $\sum_{r' \in \mathcal{R}} \exp(\frac{\epsilon u(r', x)}{2S(x)})$ as $NL(x)$:

$$\begin{aligned} LHS &= \Pr_{r \sim \mathcal{M}_{\mathcal{H}}(x)} [u(r, x) = \hat{s}] = \frac{\exp(\frac{\epsilon \hat{s}}{2S(x)})}{NL(x)} \\ &= \frac{\exp(\frac{\epsilon(\hat{s} + \Delta - \Delta)}{2S(x)})}{NL(x)} \\ &= \frac{\exp(\frac{\epsilon(\hat{s} + \Delta)}{2S(x)} + \frac{-\epsilon \Delta}{2S(x)})}{NL(x)} \\ &= \frac{\exp(\frac{\epsilon(\hat{s} + \Delta)}{2S(x)})}{NL(x)} \cdot e^{\frac{-\epsilon \Delta}{2S(x)}}. \end{aligned}$$

By bounding the $\Delta \geq -S(x)$, we can get:

$$\begin{aligned} \frac{\exp(\frac{\epsilon(\hat{s} + \Delta)}{2S(x)})}{NL(x)} \cdot e^{\frac{-\epsilon \Delta}{2S(x)}} &\leq \frac{\exp(\frac{\epsilon(\hat{s} + \Delta)}{2S(x)})}{NL(x)} \cdot e^{\frac{\epsilon}{2}} \\ &= e^{\frac{\epsilon}{2}} \Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [u(r, x) = (\Delta + \hat{s})] \leq RHS \end{aligned}$$

□

Dilation Property of $\mathcal{M}_{\mathcal{H}}$

LEMMA 3.2. *for any exponential mechanism $\mathcal{M}_{\mathcal{H}}(x)$, $\lambda < |\beta|$, ϵ , $|\delta| < 1$ and $\beta \leq \ln(1 - \frac{\epsilon}{2 \ln(\frac{\delta}{2(n+1)})})$, the dilation property holds:*

$$\Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [u(z, x) = c] \leq e^{\frac{\epsilon}{2}} \Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)} [u(z, x) = e^{\lambda} c] + \frac{\delta}{2},$$

where the sensitivity in mechanism is still smooth sensitivity as above.

PROOF. The sensitivity is always greater than 0, and our utility function $-\mathcal{H}(\text{Bl}(x), z)$ is smaller than zero, i.e., $u(z, x) \leq 0$, we need to consider two cases where $\lambda < 0$, and $\lambda > 0$:

We set the $h(c) = \Pr[u(\mathcal{M}_{\mathcal{H}}(x)) = c] = 2 \frac{\exp(\frac{\epsilon c}{2S(x)})}{NL(x)}$.

We first consider $\lambda < 0$. In this case, $1 < e^\lambda$, so the ratio $\frac{h(c)}{h(e^\lambda c)} = \frac{\exp(\frac{\epsilon c}{2S(x)})}{\exp(\frac{\epsilon(c \cdot e^\lambda)}{2S(x)})}$ is at most $\frac{\epsilon}{2}$.

Next, we proof the dilation property for $\lambda > 0$. The ratio of $\frac{h(c)}{h(e^\lambda c)}$ is $\exp(\frac{\epsilon}{2} \cdot \frac{u(\mathcal{M}_{\mathcal{H}}(x))(1-e^\lambda)}{S(x)})$. Consider the event $G = \{\mathcal{M}_{\mathcal{H}}(x) : u(\mathcal{M}_{\mathcal{H}}(x)) \leq \frac{S(x)}{(1-e^\lambda)}\}$. Under this event, the log-ratio above is at most $\frac{\epsilon}{2}$. The probability of G under density $h(c)$ is $1 - \frac{\delta}{2}$. Thus, the probability of a given event z is at most $Pr[c \cap G] + Pr[\bar{G}] \leq e^{\frac{\epsilon}{2}} Pr[e^\lambda c \cap G] + \frac{\delta}{2} \leq e^{\frac{\epsilon}{2}} Pr[e^\lambda c] + \frac{\delta}{2}$.

Detail proof:

By simplification, we get this formula: $u(\mathcal{M}_{\mathcal{H}}(x)) \leq \frac{S(x)}{(1-e^\lambda)}$

- $\lambda < 0$

The left hand side will always be smaller than 0 and the right hand side greater than 0. This will always holds, i.e.

$$u(\mathcal{M}_{\mathcal{H}}(x)) \leq \frac{S(x)}{(1-e^\lambda)}$$

is always true when $\lambda < 0$

- $\lambda > 0$

Because $\hat{s} = u(r)$ where $r \sim \mathcal{M}_{\mathcal{H}}(x)$, we can substitute \hat{s} with $u(\mathcal{M}_{\mathcal{H}}(x))$. Then, what we need to proof under the case $\lambda > 0$ is:

$$u(\mathcal{M}_{\mathcal{H}}(x)) \leq \frac{S(x)}{(1-e^\lambda)} \quad (2)$$

Based on the accuracy property of exponential mechanism:

$$Pr[u(\mathcal{M}_E(x, u, \mathcal{R}_{\text{post}})) \leq c] \leq \frac{|\mathcal{R}| \exp(\frac{\epsilon c}{2GS})}{|\mathcal{R}_{\text{OPT}}| \exp(\frac{\epsilon \text{OPT}_{u(x)}}{2GS})}$$

we derived the accuracy bound for $\mathcal{M}_{\mathcal{H}}$:

$$Pr[u(\mathcal{M}_{\mathcal{H}}(x)) \leq c] \leq |\mathcal{R}_{\text{post}}| \exp(\frac{\epsilon c}{2S(x)})$$

In Beta-binomial system, $|\mathcal{R}_{\text{post}}| = n + 1$, apply this bound to eq. 2:

$$\begin{aligned} Pr[u(\mathcal{M}_{\mathcal{H}}(x)) \leq \frac{S(x)}{(1-e^\lambda)}] &= (n+1) \exp(\frac{\epsilon S(x)}{(1-e^\lambda)} / 2S(x)) \\ &= (n+1) \exp(\frac{\epsilon}{2(1-e^\lambda)}) \end{aligned}$$

When we set $\lambda \leq \ln(1 - \frac{\epsilon}{2 \ln(\frac{\delta}{2(n+1)})})$, it is easily to derive

$$\text{that } Pr[u(\mathcal{M}_{\mathcal{H}}(x)) \leq \frac{S(x)}{(1-e^\lambda)}] \leq \frac{\delta}{2}.$$

In Dirichlet-multinomial system, λ is set as $\leq \ln(1 - \frac{\epsilon}{2 \ln(\frac{\delta}{2|\mathcal{R}_{\text{post}}|})})$ since $|\mathcal{R}_{\text{post}}| \neq n + 1$ any more.

□

(ϵ, δ) -Differential Privacy of $\mathcal{M}_{\mathcal{H}}$

LEMMA 3.3. $\mathcal{M}_{\mathcal{H}}$ is (ϵ, δ) -differential privacy.

PROOF. of Lemma 3.3: For all neighboring $x, y \in D^n$ and all sets S , we need to show that:

$$Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[z \in S] \leq e^\epsilon Pr_{z \sim \mathcal{M}_{\mathcal{H}}(y)}[z \in S] + \delta.$$

Given that $2 \left(Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[z \in S] \right) = Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[u(x, z) \in \mathcal{U}]$, let $\mathcal{U}_1 = \frac{u(y, z) - u(x, z)}{S(x)}$, $\mathcal{U}_2 = \mathcal{U} + \mathcal{U}_1$ and $\mathcal{U}_3 = \mathcal{U}_2 + \frac{S(x)}{S(y)} \cdot \ln(\frac{NL(x)}{NL(y)})$. Then,

$$\begin{aligned} 2 \left(Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[z \in S] \right) &= Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[u(x, z) \in \mathcal{U}] \\ &\leq e^{\epsilon/2} \cdot Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[u(x, z) \in \mathcal{U}_2] \\ &\leq e^\epsilon \cdot Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[u(x, z) \in \mathcal{U}_3] + e^{\epsilon/2} \cdot \frac{\delta'}{2} \\ &= e^\epsilon \cdot Pr_{z \sim \mathcal{M}_{\mathcal{H}}(y)}[u(y, z) \in \mathcal{U}] + \delta = 2 \left(e^\epsilon \cdot Pr_{z \sim \mathcal{M}_{\mathcal{H}}(y)}[z \in S] \right) \end{aligned}$$

The first inequality holds by the sliding property, since the $\mathcal{U}_1 \geq -S(x)$. The second inequality holds by the dilation property, since $\frac{S(x)}{S(y)} \cdot \ln(\frac{NL(x)}{NL(y)}) \leq 1 - \frac{\epsilon}{2 \ln(\frac{\delta}{2(n+1)})}$.

□

4 ACCURACY ANALYSIS

4.1 Accuracy Bound for Baseline Mechanisms

4.2 Accuracy Bound for $\mathcal{M}_{\mathcal{H}}$

We explored three accuracy bounds for our exponential mechanism with smooth sensitivity.

First is the tight bound with very accurate calculation.

$$Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[\mathcal{H}(\text{BI}(x), z) \geq c] = \sum_{\{z | \mathcal{H}(\text{BI}(x), z) \geq c\}} \frac{e^{\frac{-\epsilon \mathcal{H}(\text{BI}(x), z)}{S(x)}}}{NL_x}.$$

In order to be more efficient, we designed the second accuracy bound which is slightly looser than the first one:

$$Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[\mathcal{H}(\text{BI}(x), z) \geq c] \leq \frac{|R| \exp(\frac{-\epsilon c}{S(x)})}{NL_x}.$$

In the second bound, we still need to calculate the normaliser every time. So we want make further improvements on efficiency like follows:

$$Pr_{z \sim \mathcal{M}_{\mathcal{H}}(x)}[\mathcal{H}(\text{BI}(x), z) \geq c] \leq \frac{|R| \exp(\frac{-\epsilon c}{S(x)})}{N(n)},$$

where we replace the NL_x with a value only related to the size of the data. However, we haven't figured out the formula of this $N(n)$.

Moreover, based on the accuracy bound in Sec. ??, we can derive a loose bound:

$$Pr[u(\mathcal{M}_{\mathcal{H}}(x)) \leq c] \leq |\mathcal{R}_{\text{post}}| \exp(\frac{\epsilon c}{2S(x)}),$$

which has been used in the dilation property proof.

REFERENCES

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