

DataPrivacy HW2

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1 Concept of DP(15')

1.1

Prove that the Laplace mechanism preserves $(\epsilon, 0)$ -DP.

1.2

Please explain the difference between $(\epsilon, 0)$ -DP and (ϵ, δ) -DP. Typically, what range of δ we're interested in? Explain the reason.

1.3

Please explain the difference between DP and Local DP.

1.1

考虑任意相邻数据集 $\mathbf{x}, \mathbf{y} \in \mathbb{N}^{|\mathbf{k}|}$, ($\|\mathbf{x} - \mathbf{y}\|_1 \leq 1$)

设 f 是 $\mathbb{N}^{|\mathbf{k}|} \rightarrow \mathbb{R}^k$ 的映射函数, 用 p_x 代表概率密度函数 $M_L(x, f, \epsilon)$, 用 p_y 代表概率密度函数 $M_L(y, f, \epsilon)$

比较两个概率密度函数在任意点 $z \in \mathbb{R}^k$ 的大小:

$$\begin{aligned} \frac{p_x(z)}{p_y(z)} &= \prod_{i=1}^k \left(\frac{\exp(-\frac{\epsilon|f(x)_i - z_i|}{\Delta f})}{\exp(-\frac{\epsilon|f(y)_i - z_i|}{\Delta f})} \right) \\ &= \prod_{i=1}^k \exp\left(\frac{\epsilon(|f(y)_i - z_i| - |f(x)_i - z_i|)}{\Delta f}\right) \end{aligned}$$

由三角不等式 ($||f(y)_i - z_i| - |f(x)_i - z_i|| \leq |f(x)_i - f(y)_i|$)

$$\begin{aligned} &\leq \prod_{i=1}^k \exp\left(\frac{\epsilon|f(x)_i - f(y)_i|}{\Delta f}\right) \\ &= \exp\left(\frac{\epsilon \sum_{i=1}^n |f(x)_i - f(y)_i|}{\Delta f}\right) \end{aligned}$$

由定义, $\sum_{i=1}^n |f(x)_i - f(y)_i| = \|f(x) - f(y)\|_1$ 且 $\Delta f = \max_{x, y \in \mathbb{N}^{|\mathbf{k}|}, \|\mathbf{x} - \mathbf{y}\|_1 = 1} \|f(x) - f(y)\|_1$

$$\begin{aligned} &= \exp\left(\frac{\epsilon \cdot \|f(x) - f(y)\|_1}{\Delta f}\right) \\ &\leq \exp(\epsilon) \end{aligned}$$

同理, 可以得到 $\frac{p_x(z)}{p_y(z)} \geq \exp(-\epsilon)$

综上所述, *Laplace mechanism* 满足 $(\epsilon, 0) - DP$

1.2

一个算法 M 满足 $(\epsilon, 0) - DP$, 即对所有相邻的输入 D, D' , 对所有的度量 S , $Pr[M(D) \in S] \leq e^\epsilon Pr[M(D') \in S]$

一个算法 M 满足 $(\epsilon, \delta) - DP$, 即对所有相邻的输入 D, D' , 对所有的度量 S , $Pr[M(D) \in S] \leq e^\epsilon Pr[M(D') \in S] + \delta$

也即是, $(\epsilon, 0) - DP$ 在所有时候都严格控制相邻数据集输出的相似性, 但 $(\epsilon, \delta) - DP$ 允许在 δ 的情况下, 相邻数据集的输出不同

$(\epsilon, 0) - DP$ 虽然对于隐私数据的保护比 $(\epsilon, \delta) - DP$ 好, 但与之相对的, 需要付出数据可用性更差的代价

$(\epsilon, \delta) - DP$ 虽然只在 $(1 - \delta)$ 的概率下保证了 $(\epsilon, 0)$ 隐私条件, 但可以获得更好的 *loss*

一般的, 对于一个共 n 条记录的敏感数据集, 我们选择 $\delta < \frac{1}{n}$, 因为这样可以保证 $\delta * n < 1$ record. 保证每条记录的安全

1.3

DP 中存在一个可信的数据中心, 将所有用户的数据收集到数据中心后, 针对每个查询, 对原始数据进行处理后返回查询结果。

然而现实中很难存在一个让所有人都相信的第三方数据中心, 所以 *Local - DP* 应运而生。

在 *Local - DP* 中, 不存在这样的可信数据中心, 每个用户在上传自己的数据之前, 都要进行加噪, 以防自己的隐私大规模泄露。

二者对于隐私保护的定义都是相同的, 即对于任意两个相邻数据集 \mathbf{x}, \mathbf{y} , 他们对于查询的输出相似程度由 (ϵ, δ) 控制:

$$P[f(\mathbf{x}) = t] \leq e^\epsilon P[f(\mathbf{y}) = t] + \delta$$

不同之处在于, DP 中 \mathbf{x}, \mathbf{y} 来源是所有用户的数据总集, 而 LDP 中 \mathbf{x}, \mathbf{y} 来源是每个用户自己的数据集。

2 Basics of DP(30')

| ID | Sex | Chinese | Mathematics | English | Physics | Chemistry | Biology |
|------|--------|---------|-------------|---------|---------|-----------|---------|
| 1 | Male | 96 | 58 | 80 | 53 | 56 | 100 |
| 2 | Male | 60 | 63 | 77 | 50 | 59 | 75 |
| 3 | Female | 83 | 86 | 98 | 69 | 80 | 100 |
| ... | | | | | | | |
| 2000 | Female | 86 | 83 | 98 | 87 | 82 | 92 |

Table 1: Scores of students in School A

Table 1 is the database records scores of students in School A in the final exam. We need to help teacher query the database while protecting the privacy of students' scores. The domain of this database is $\{Male, Female\} \times$

$\{0, 1, 2, \dots, 100\}^6$. In this question, assume that two inputs X and Y are neighbouring inputs if X can be obtained from Y by removing or adding one element. Answer the following questions.

2.1

What is the sensitivity of the following queries:

$$(1) q_1 = \frac{1}{2000} \sum_{ID=1}^{2000} Mathematics_{ID}$$

$$(2) q_2 = \max_{ID \in [1, 2000]} English_{ID}$$

2.2

Design ϵ -differential privacy mechanisms corresponding to the two queries in 2.1 where $\epsilon = 0.1$. (Using Laplace mechanism for q_1 , Exponential mechanism for q_2 .)

2.3

Let M_1, M_2, \dots, M_{100} be 100 Gaussian mechanisms that satisfy (ϵ_0, δ_0) -DP, respectively, with respect to the database. Given $(\epsilon, \delta) = (1.25, 10^{-5})$, calculate σ for every query with the composition theorem (Theorem 3.16 in the textbook) and the advanced composition theorem (Theorem 3.20 in the textbook, choose $\delta' = \delta$) such that the total query satisfies (ϵ, δ) -DP.

2.1

$$(1) q_1 = \frac{1}{2000} \sum_{ID=1}^{2000} Mathematics_{ID}$$

$$sensitivity = \frac{100}{2000} = \frac{1}{20}$$

$$(2) q_2 = \max_{ID \in [1, 2000]} English_{ID}$$

$$sensitivity = 100 (\text{某个学生 } English = 100, \text{其余学生 } English \text{ 均为 } 0)$$

2.2

(1) 对于 q_1 , 使用 *Laplace* 机制, $\Delta f = sensitivity(q_1) = \frac{1}{20}, \epsilon = 0.1$

所以 $\frac{\Delta f}{\epsilon} = 0.5$, 所以 q_1 需要对数据加上 *Lap*(0.5) 的噪声

(2) 对于 q_2 , 使用指数机制, $\Delta f = GS(q_2) = \max_{r \in R, \|D-D'\|_1 \leq 1} (q_2(D, r) - q_2(D', r))$

在这个问题中, 我们关心的是成绩的最大值, 所以可用性函数 $q_2(D, r)$ 应该取 *English - score*

所以 $\Delta f = 100, \epsilon = 0.1$

所以 $\frac{\epsilon}{2\Delta f} = \frac{1}{2000}$, 所以 q_1 需要对数据加上 $E(\frac{1}{2000})$ 的噪声

2.3

Theorem 3.16. Let $\mathcal{M}_i : \mathbb{N}^{|\mathcal{X}|} \rightarrow \mathcal{R}_i$ be an (ϵ_i, δ_i) -differentially private algorithm for $i \in [k]$. Then if $\mathcal{M}_{[k]} : \mathbb{N}^{|\mathcal{X}|} \rightarrow \prod_{i=1}^k \mathcal{R}_i$ is defined to be $\mathcal{M}_{[k]}(x) = (\mathcal{M}_1(x), \dots, \mathcal{M}_k(x))$, then $\mathcal{M}_{[k]}$ is $(\sum_{i=1}^k \epsilon_i, \sum_{i=1}^k \delta_i)$ -differentially private.

Theorem 3.20 (Advanced Composition). For all $\epsilon, \delta, \delta' \geq 0$, the class of (ϵ, δ) -differentially private mechanisms satisfies $(\epsilon', k\delta + \delta')$ -differential privacy under k -fold adaptive composition for:

$$\epsilon' = \sqrt{2k \ln(1/\delta')} \epsilon + k\epsilon(e^\epsilon - 1).$$

(1) 对于 q_1 使用 *Theorem 3.16* :

$M_i (i \in [1, 100])$ 满足 $(\epsilon_0, \delta_0) - DP$, 根据 *Theorem 3.16* :

$$M_{[100]} \text{ 满足 } \left(\sum_{i=1}^{100} \epsilon_i, \sum_{i=1}^{100} \delta_i \right) - DP = (100\epsilon_0, 100\delta_0) - DP$$

我们想要 $M_{[100]}$ 去满足的是 $(1.25, 10^{-5}) - DP$, 则 $\epsilon_0 = 1.25 * 10^{-2}, \delta_0 = 10^{-5} * 10^{-2}$

因为 q_1 所查询是均值, 所以 $L2$ 距离与 $L1$ 距离相同, $\Delta f = 0.05$

$$\sigma = \frac{\sqrt{2\ln(\frac{1.25}{\delta_0})} * \Delta f}{\epsilon_0} = \frac{\sqrt{2\ln(\frac{1.25}{10^{-7}})} * \frac{1}{20}}{1.25 * 10^{-2}} = 22.8674$$

对于 q_1 使用 *Theorem 3.20* :

$$\text{即 } \epsilon' = 1.25, 100\delta + \delta' = 10^{-5}$$

$$\text{又有 } \delta' = \delta_0, \text{ 故 } \epsilon' = 1.25 = \sqrt{2 * 100 * \ln(\frac{1}{\delta'})} * \epsilon_0 + 100 * \epsilon_0 (e^{\epsilon_0} - 1), \delta' = \frac{10^{-5}}{101} \approx 10^{-7}$$

$$\text{解方程得到 } \epsilon_0 = 0.021208738, \delta_0 = 10^{-7}, \sigma = \frac{\sqrt{2\ln(\frac{1.25}{\delta_0})} * \Delta f}{\epsilon_0}$$

对于 *Gaussian Mechanisms*, $\Delta f = \max_{D, D'} \|f(D) - f(D')\|_2$

因为 q_1 所查询是均值, 所以 $L2$ 距离与 $L1$ 距离相同, $\Delta f = 0.05$

$$\sigma = \frac{\sqrt{2\ln(\frac{1.25}{\delta_0})} * \Delta f}{\epsilon_0} \approx \frac{\sqrt{2\ln(\frac{1.25}{10^{-7}})} * \frac{1}{20}}{0.021208738} = 13.4776$$

(2) 对于 q_2 使用 *Theorem 3.16* :

$M_i (i \in [1, 100])$ 满足 $(\epsilon_o, \delta_o) - DP$, 根据 *Theorem 3.16* :

$$M_{[100]} \text{ 满足 } \left(\sum_{i=1}^{100} \epsilon_i, \sum_{i=1}^{100} \delta_i \right) - DP = (100\epsilon_o, 100\delta_o) - DP$$

我们想要 $M_{[100]}$ 去满足的是 $(1.25, 10^{-5}) - DP$, 则 $\epsilon_o = 1.25 * 10^{-2}$, $\delta_o = 10^{-5} * 10^{-2}$

因为 q_2 所查询是最大值, 所以 $L2$ 距离与 $L1$ 距离相同, $\Delta f = 100$

$$\sigma = \frac{\sqrt{2\ln(\frac{1.25}{\delta_o})} * \Delta f}{\epsilon_o} = \frac{\sqrt{2\ln(\frac{1.25}{10^{-7}})} * 100}{1.25 * 10^{-2}} = 45734$$

对于 q_2 使用 *Theorem 3.20* :

$$\text{又有 } \delta' = \delta, \text{ 故 } \epsilon' = 1.25 = \sqrt{2 * 100 * \ln(\frac{1}{\delta'})} * \epsilon_o + 100 * \epsilon_o (e^{\epsilon_o} - 1), \delta' = \frac{10^{-5}}{101} \approx 10^{-7}$$

$$\text{解方程得到 } \epsilon_o = 0.021208738, \delta_o = 10^{-7}, \sigma = \frac{\sqrt{2\ln(\frac{1.25}{\delta_o})} * \Delta f}{\epsilon_o}$$

对于 *Gaussian Mechanisms*, $\Delta f = \max_{D, D'} \|f(D) - f(D')\|_2$

因为 q_2 所查询是最大值, 所以 $L2$ 距离与 $L1$ 距离相同, $\Delta f = 100$

$$\sigma = \frac{\sqrt{2\ln(\frac{1.25}{\delta_o})} * \Delta f}{\epsilon_o} \approx \frac{\sqrt{2\ln(\frac{1.25}{10^{-7}})} * 100}{0.021208738} = 26955$$

三、

3 Local DP(30')

This question focuses on the problem of estimating the mean value of a numeric attributes by collecting data from individuals under ϵ -LDP. Assume that each user u_i 's data record t_i contains a single numeric attribute whose value lies in range $[-1, 1]$. Answer the following questions.

3.1

Prove that Algorithm 1 satisfies ϵ -LDP.

3.2

Prove that given an input value t_i , Algorithm 1 returns a noisy value t_i^* with $\mathbb{E}[t_i^*] = t_i$ and $\text{Var}[t_i^*] = \frac{t_i^2}{e^{\epsilon/2}-1} + \frac{e^{\epsilon/2}+3}{3(e^{\epsilon/2}-1)^2}$.

Algorithm 1

Input: tuple $t_i \in [-1, 1]$ and privacy parameter ϵ .

Output: tuple $t_i^* \in [-C, C]$;

1: Sample x uniformly at random from $[0, 1]$;

2: $C = \frac{\exp(\epsilon/2)+1}{\exp(\epsilon/2)-1}$;

3: $l(t_i) = \frac{C+1}{2} \cdot t_i - \frac{C-1}{2}$;

4: $r(t_i) = l(t_i) + C - 1$;

5: **if** $x < \frac{e^{\epsilon/2}}{e^{\epsilon/2}+1}$ **then**

6: Sample t_i^* uniformly at random from $[l(t_i), r(t_i)]$;

7: **else**

8: Sample t_i^* uniformly at random from $[-C, l(t_i)] \cup [r(t_i), C]$;

9: **end if**

10: **return** t_i^* ;

3.1

由题意：

$$-C = \frac{C+1}{2} * -1 - \frac{C-1}{2} \leq l(t_i) \leq \frac{C+1}{2} * 1 - \frac{C-1}{2} = 1$$

$$-1 = -C + C - 1 \leq r(t_i) = l(t_i) + C - 1 \leq 1 + C - 1 = C$$

即 $l(t_i) \in [-C, 1], r(t_i) \in [-1, C]$, 且二者取值是线性映射, $r(t_i) > l(t_i)$

(1) 从 $[0, 1]$ 均匀分布中选择 x

(2) 计算概率密度函数 $p_{t_i^*}(t_i^* = x|t_i)$

$$x \in [l(t_i), r(t_i)] \text{ 时, } t_i^* = x \text{ 发生在 } x < \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1} \text{ 时, 而 } P(x < \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1}) = \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1}$$

$$\text{此时 } t^* \text{ 在 } [l(t_i), r(t_i)] \text{ 服从均匀分布, 故 } P(t_i^* = x) = \frac{1}{r(t_i) - l(t_i)} = \frac{1}{C - 1} = \frac{e^{\frac{\epsilon}{2}} - 1}{2}$$

$$\text{所以 } p_{t_i^*}(t_i^* = x|t_i) = P(x < \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1}) * P(t_i^* = x)$$

$$= \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1} * \frac{e^{\frac{\epsilon}{2}} - 1}{2}$$

$$= \frac{e^{\epsilon} - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2} \quad x \in [l(t_i), r(t_i)]$$

$$x \in [-C, l(t_i)] \cup [r(t_i), C] \text{ 时, } t_i^* = x \text{ 发生在 } x \geq \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1} \text{ 时, 而 } P(x \geq \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1}) = 1 - \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1} = \frac{1}{e^{\frac{\epsilon}{2}} + 1}$$

此时 t^* 在 $[-C, l(t_i)] \cup [r(t_i), C]$ 中服从均匀分布

$$\text{故 } P(t_i^* = x) = \frac{1}{l(t_i) - (-C) + C - r(t_i)} = \frac{1}{C + 1} = \frac{e^{\frac{\epsilon}{2}} - 1}{2e^{\frac{\epsilon}{2}}}$$

$$\text{所以 } p_{t_i^*}(t_i^* = x|t_i) = P(x \geq \frac{e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} + 1}) * P(t_i^* = x)$$

$$= \frac{1}{e^{\frac{\epsilon}{2}} + 1} * \frac{e^{\frac{\epsilon}{2}} - 1}{2e^{\frac{\epsilon}{2}}}$$

$$= \frac{e^{\frac{\epsilon}{2}} - 1}{2e^{\epsilon} + 2e^{\frac{\epsilon}{2}}} \quad x \in [-C, l(t_i)] \cup [r(t_i), C]$$

$$\text{综上所述, } p_{t_i^*}(t_i^* = x|t_i) = \begin{cases} \frac{e^{\epsilon} - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2} & x \in [l(t_i), r(t_i)] \\ \frac{e^{\frac{\epsilon}{2}} - 1}{2e^{\epsilon} + 2e^{\frac{\epsilon}{2}}} & x \in [-C, l(t_i)] \cup [r(t_i), C] \end{cases}$$

(3) $\forall t^* \in [-C, C]$ and $\forall \text{input } t_i, t_i^* \in [-1, 1]$

$$\frac{p(t^*|t)}{p(t^*|t')} \leq \frac{\frac{e^{\epsilon} - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2}}{\frac{e^{\frac{\epsilon}{2}} - 1}{2e^{\epsilon} + 2e^{\frac{\epsilon}{2}}}} = e^{\epsilon}$$

证毕!

3.2

$$\begin{aligned}
(1) \mathbb{E}[t_i^*] &= \int_{-C}^{l(t_i)} x * p(t_i^* = x) dx + \int_{l(t_i)}^{r(t_i)} x * p(t_i^* = x) dx + \int_{r(t_i)}^C x * p(t_i^* = x) dx \\
&= \int_{-C}^{l(t_i)} x * \frac{e^{\frac{\epsilon}{2}} - 1}{2e^\epsilon + 2e^{\frac{\epsilon}{2}}} dx + \int_{l(t_i)}^{r(t_i)} x * \frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2} dx + \int_{r(t_i)}^C x * \frac{e^{\frac{\epsilon}{2}} - 1}{2e^\epsilon + 2e^{\frac{\epsilon}{2}}} dx \\
&= \frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2} * \frac{1}{2e^\epsilon} * [l^2(t_i) - r^2(t_i)] + \frac{\frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2}}{2} [r^2(t_i) - l^2(t_i)] \\
&= \frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2} \left(-\frac{1}{2e^\epsilon} + \frac{1}{2}\right) * \frac{2e^{\frac{\epsilon}{2}}}{e^{\frac{\epsilon}{2}} - 1} * t_i * \frac{2}{e^{\frac{\epsilon}{2}} - 1} \\
&= t_i
\end{aligned}$$

$$\begin{aligned}
(2) Var[t_i^*] &= E[(t_i^*)^2] - E[t_i^*]^2 \\
&= \int_{-C}^{l(t_i)} x^2 * \frac{e^{\frac{\epsilon}{2}} - 1}{2e^\epsilon + 2e^{\frac{\epsilon}{2}}} dx + \int_{l(t_i)}^{r(t_i)} x^2 * \frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2} dx + \int_{r(t_i)}^C x^2 * \frac{e^{\frac{\epsilon}{2}} - 1}{2e^\epsilon + 2e^{\frac{\epsilon}{2}}} dx - t_i^2 \\
&= \frac{\frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2}}{3e^\epsilon} [l^3(t_i) - r^3(t_i) + 2C^3] + \frac{\frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2}}{3} [r^3(t_i) - l^3(t_i)] - t_i^2 \\
&= \frac{e^\epsilon - e^{\frac{\epsilon}{2}}}{2e^{\frac{\epsilon}{2}} + 2} \left[\left(\frac{1}{3} - \frac{1}{3e^\epsilon}\right) \frac{6e^\epsilon t_i^2 + 2}{(e^{\frac{\epsilon}{2}} - 1)^3} + \frac{2}{3e^\epsilon} \left(\frac{e^{\frac{\epsilon}{2}} + 1}{e^{\frac{\epsilon}{2}} - 1}\right)^3 \right] - t_i^2 \\
&= \frac{t_i^2}{e^{\frac{\epsilon}{2}} - 1} + \frac{e^{\frac{\epsilon}{2}} + 3}{3(e^{\frac{\epsilon}{2}} - 1)^2}
\end{aligned}$$

证毕！

四、

4 Random Subsampling(25')

Given a dataset $x \in \mathcal{X}^n$, and $m \in \{0, 1, \dots, n\}$, a *random m -subsample* of x is a new (random) dataset $x' \in \mathcal{X}^m$ formed by keeping a random subset of m rows from x and throwing out the remaining $n - m$ rows.

4.1

Show that for every $n \in \mathbb{N}$, $|\mathcal{X}| \geq 2$, $m \in \{1, \dots, n\}$, $\epsilon > 0$ and $\delta < m/n$, the mechanism $M(x)$ that outputs a random m -subsample of $x \in \mathcal{X}^n$ is not (ϵ, δ) -DP.

4.2

Although random subsamples do not ensure differential privacy on their own, a random subsample does have the effect of "amplifying" differential privacy. Let $M : \mathcal{X}^n \rightarrow \mathcal{R}$ be any algorithm. We define the algorithm $M' : \mathcal{X}^n \rightarrow \mathcal{R}$ as follows: choose x' to be a random m -subsample of x , then output $M(x')$.

Prove that if M is (ϵ, δ) -DP, then M' is $((e^\epsilon - 1) \cdot m/n, \delta m/n)$ -DP. Thus, if we have an algorithm with the relatively weak guarantee of 1-DP, we can get an algorithm with ϵ -DP by using a random subsample of a database that is larger by a factor of $1/(e^\epsilon - 1) = O(1/\epsilon)$.

4.1

反例如下：

取 $\mathcal{X} = 0, 1$, 这是满足 $|\mathcal{X}| \geq 2$ 的； $\forall n$, 令 $x = 1^n$, $x' = 0 \cdot 1^{n-1}$, 这是满足 $x, x' \in \mathcal{X}$ 的；

令 $S = \{z \in \{0, 1\}^m \mid z \neq 1^m\}$, 对 $\forall \epsilon$ 和 $\forall \delta < \frac{m}{n}$, 有：

$$e^\epsilon \Pr[M(x) \in S] + \delta = \delta < \frac{m}{n} = \Pr[M(x') \in S]$$

这与 (ϵ, δ) -DP 的要求： $e^\epsilon \Pr[M(x) \in S] + \delta = \Pr[M(x') \in S]$ 相悖

对于其他任意 $|\mathcal{X}| \geq 2$, 均可使用相同方法构造反例

4.2

对于 M' 算法而言，它的输出相对于原始数据的随机性来源于 M 算法引入的 (ϵ, δ) 随机性以及 M' 算法本身带来的 m -subsample 的随机性。使用随机变量 $index \subseteq \{0, 1, 2, \dots, n\}$, 代表 M' 算法中随机选择留下来的 row 是哪些, 使用 x, x' 代表相邻数据集, 二者相差某一个 row, 记为 t 。使用 x_t, x'_t 代表从 x, x' 中随机采样的新数据集；令 S 是 M' 值域的任意子集。

欲证明 M' 满足 $((e^\epsilon - 1) * \frac{m}{n}, \delta \frac{m}{n}) - DP$, 即要证 : $Pr[M'(x) \in S] \leq e^{(e^\epsilon - 1) * \frac{m}{n}} Pr[M'(x') \in S] + \delta \frac{m}{n}$

为简洁表达, 令 $q = \frac{m}{n}$, 即证 $\frac{Pr[M'(x) \in S] - q\delta}{Pr[M'(x') \in S]} \leq e^{q(e^\epsilon - 1)}$

将上式左值替换成有关算法 M 的表达式, x 和 x' 将通过 $m - subsample$ 变成 x_t 和 x'_t (规模从 n 维变成 m 维)

记 x_t 的随机变量为 $i \subseteq \{0, 1, 2, \dots, n\}$, 因为 $m - subsample$ 随机从规模为 n 的 x 中选取 m 个 row 组成新的 m 维 x_t ,

故 x_t 的 *newindex*, 即 i 有 q 的概率在 *index* 中, $(1 - q)$ 的概率不在 *index* 中

同理 x'_t 的 *newindex*, 即 i 也有 q 的概率在 *index* 中, $(1 - q)$ 的概率不在 *index* 中

故可以得到 :

$$\frac{Pr[M'(x) \in S] - q\delta}{Pr[M'(x') \in S]} = \frac{qPr[M(x_t) \in S|i \in index] + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta}{qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]}$$

因为 M 算法是满足 $(\epsilon, \delta) - DP$ 的, 所以我们可以得到 $M \leq e^\epsilon \min\{Pr[M(x'_t) \in S|i \in index], Pr[M(x'_t) \in S|i \notin index]\} + \delta$

$$\begin{aligned} & \text{所以 } qPr[M(x_t) \in S|i \in index] + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta \\ & \leq q(e^\epsilon \min\{Pr[M(x'_t) \in S|i \in index], Pr[M(x'_t) \in S|i \notin index]\} + \delta) + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta \\ & \leq q(\min\{Pr[M(x'_t) \in S|i \in index], Pr[M(x'_t) \in S|i \notin index]\} \\ & \quad + (e^{\epsilon-1})\min\{Pr[M(x'_t) \in S|i \in index], Pr[M(x'_t) \in S|i \notin index]\} + \delta) \\ & \quad + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta \end{aligned}$$

由 $\min\{x, y\} \leq ax + (1 - a)y$ where $a \in [0, 1]$, 得

$$\begin{aligned} & \leq q(\min\{Pr[M(x'_t) \in S|i \in index], Pr[M(x'_t) \in S|i \notin index]\} \\ & \quad + (e^{\epsilon-1})(qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]) + \delta) \\ & \quad + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta \\ & \leq q(Pr[M(x'_t) \in S|i \in index] + (e^{\epsilon-1})(qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]) + \delta) \\ & \quad + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta \\ & \leq q(Pr[M(x'_t) \in S|i \in index] + (e^{\epsilon-1})(qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index])) \\ & \quad + (1 - q)Pr[M(x_t) \in S|i \notin index] \\ & \leq (qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]) \\ & \quad + (q(e^{\epsilon-1}))(qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]) \\ & \leq (1 + q(e^{\epsilon-1}))(qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]) \end{aligned}$$

由 $e^x \geq 1 + x$, 得

$$\leq e^{q(e^{\epsilon-1})}(qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index])$$

即得到 :

$$\begin{aligned} & qPr[M(x_t) \in S|i \in index] + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta \\ & \leq e^{q(e^{\epsilon-1})}(qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]) \end{aligned}$$

即是 :

$$\frac{qPr[M(x_t) \in S|i \in index] + (1 - q)Pr[M(x_t) \in S|i \notin index] - q\delta}{qPr[M(x'_t) \in S|i \in index] + (1 - q)Pr[M(x'_t) \in S|i \notin index]} \leq e^{q(e^{\epsilon-1})}$$

即是 :

$$\frac{Pr[M'(x) \in S] - q\delta}{Pr[M'(x') \in S]} \leq e^{q(e^{\epsilon-1})}$$

即是 :

$$Pr[M'(x) \in S] \leq e^{(e^\epsilon - 1) * \frac{m}{n}} Pr[M'(x') \in S] + \delta \frac{m}{n}$$

证毕!