Updating ML Models

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Overview

- Motivation
- Problem Overview
- 3 Approaches
 - Differential Privacy
 - Optimization
 - Database Based
 - Information Theory
 - Novel Pipelines
- 4 Next Directions



Common Terminology

- ullet Fixed training Dataset ${\mathcal D}$
- Learning Algorithm A (can be randomized)
- Datapoints to be remove $\mathcal{D}_{\mathcal{R}}$, where $|\mathcal{D}_{\mathcal{R}}| = r$, remaining dataset $\mathcal{D}' = \mathcal{D} \mathcal{D}_{\mathcal{R}}$
- Naive approach is retraining from scratch, i.e, $A(\mathcal{D}')$
- Mechanism M which offers an efficient way to update the model



Certified Data Removal [Guo et al., 2020]

- ullet A outputs a model in hypothesis space ${\cal H}$
- Defines ϵ -certified removal, $\forall \mathcal{T} \subseteq \mathcal{H}$

$$e^{-\epsilon} \leq \frac{P(M(A(\mathcal{D}), \mathcal{D}_{\mathcal{R}}) \in \mathcal{T})}{P(A(\mathcal{D}') \in \mathcal{T})} \leq e^{\epsilon}$$

- Insufficiency of Parametric indistinguishability
 - Approximate removal processes leaves a gradient residual
 - Residuals can reveal the prior presence of that training sample

Removal Mechanism for Linear Classfiers

- A empirical risk $L(\mathbf{w}; \mathcal{D})$ with a convex loss function $\ell(\mathbf{w}^T \mathbf{x}, y)$
- $\mathbf{w}^* = A(\mathcal{D}) = \operatorname{argmin}_w L(\mathbf{w}; \mathcal{D})$
- To remove a single point $\mathcal{D}_{\mathcal{R}} = \{(\mathbf{x}_n, y_n)\}$
- Newton Update Step: $\mathbf{w}^- = M(\mathbf{w}^*, (\mathbf{x}_n, y_n)) = \mathbf{w}^* H_{\mathbf{w}^*}^{-1} \nabla$
- Where $H_{\mathbf{w}^*} = \nabla^2 L(\mathbf{w}^*, \mathcal{D}')$ and $\nabla = \lambda \mathbf{w}^* + \nabla \ell((\mathbf{w}^*)^T \mathbf{x}_n, y_n)$
- $H_{\mathbf{w}^*}^{-1}\nabla$ is from *influence function* literature

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Influence Function



Figure 3. MNIST training digits sorted by norm of the removal update $\|\mathbf{H}_{\mathbf{w}^{-1}}^{-1}\Delta\|_2$. The samples with the highest norm (top) appear to be atypical, making it harder to undo their effect on the model. The samples with the lowest norm (bottom) are prototypical 3s and 8s, and hence are much easier to remove.

Certifing Removal

- \mathbf{w}^- is approximate close to minimizer of $L(\mathbf{w}; \mathcal{D}')$
- $\nabla L(\mathbf{w}^-; \mathcal{D}')$ is gradient residual and if non-zero, reveals Information
- Even a small $\|\nabla L(\mathbf{w}^-; \mathcal{D}')\|_2$ doesn't guarantee certifiable removal
- Therefore, perturb loss at training time

$$L_b(\mathbf{w}; \mathcal{D}) = \sum_{i=1}^n \ell(\mathbf{w}^T \mathbf{x}_i, y_i) + \frac{\lambda n}{2} \|\mathbf{w}\|_2^2 + \mathbf{b}^T \mathbf{w}$$

Where $\mathbf{b} \in \mathbb{R}^d$ drawn randomly from some distribution



Differential Privacy
Optimization
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DeltaGrad [Wu et al., 2020a]

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PrIU [Wu et al., 2020b]

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Differential Privacy Optimization Database Based Information Theory Novel Pipelines

Eternal Sunshine of the Spotless Net [Golatkar et al., 2020]



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Machine Unlearning: SISA [Bourtoule et al., 2020]

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