Privacy in Statistics and Machine Learning Spring 2021 In-class Exercises for Lecture 5 (Differential Privacy Foundations II) February 9, 2021

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Problems with marked with an asterisk (*) are more challenging or open-ended.

1. What happens if we try to run the Laplace mechanism with different noise distributions? Which of these distributions leads to an ε -DP mechanism? For simplicity, we'll focus on the 1-dimensional case were $f: \mathcal{X}^n \to \mathbb{R}$, and look at mechanisms of the form

$$A(\mathbf{x}) = f(\mathbf{x}) + \frac{GS_f}{\varepsilon}Z$$
 where $Z \sim P$ and $P = ...$ (1)

- (a) The uniform distribution on [-1, 1] (density h(y) = 1/2 on [-1, 1] and 0 elsewhere)
- (b) The Normal distribution N(0,1) (density $h(y) = \frac{1}{\sqrt{2\pi}}e^{-\frac{1}{2}y^2}$ for $y \in \mathbb{R}$)
- (c) The Cauchy distribution (density $h(y) = \frac{1}{\pi(1+y^2)}$ for $y \in R$)

For which of the options above do we get an ε' -DP mechanism where ε' is finite (not that ε' need not be exactly equal to ε)?

- 2. Consider the following two scenarios. For each one, decide whether the overall algorithm can be proven differentially private and justify your decision.
 - (a) A biologist uses an ε -DP algorithm A_1 to release the approximate frequencies of d different diseases in the data set. She then selects the 10 diseases with the highest reported frequencies in the output of A_1 , and uses a ε -DP algorithm to release an approximate version of all $\binom{10}{2}$ pairwise correlations between the selected diseases.
 - (b) A biologist uses an ε -DP algorithm to release the approximate frequencies of d different diseases in the data set. She then selects the 10 diseases with the highest true frequencies in the original data set, and uses a ε -DP algorithm to release all $\binom{10}{2}$ pairwise correlations between the selected diseases.
- 3. (Exercise 1.4 from the notes) Sometimes it is much better to analyze an algorithm as a whole than to use the composition lemma. Consider the histogram example from Lecture 4, where X is written as a partition of disjoint sets $B_1, B_2, ..., B_d$, and we want to count how many records lie in each set. Viewed as one d-dimensional function, the histogram has global sensitivity 2. We could also view it as d separate functions $n_1, n_2, ..., n_d$, each with globabl sensitivity 1. How much noise would the Laplace mechanism add to these counts if we ran it spearately for each of the n_j with privacy budget divided equally among them? How does that compare to running the Laplace mechanism once on the joint function?
- 4. Prove Theorem 3.1 from the lecture notes (Exercise 3.2).

- 5. Analyze the name and shame algorithm (Exercise 3.3).
- 6. (*) Can the Laplace mechanism be substantially improved? Answering that is complicated, but let's look at a sense in which the Laplace mechanism is basically optimal.

Fix a function $f: \mathcal{X}^n \to \mathbb{R}$. Suppose that $1/\varepsilon$ is an integer, and there are two data sets $\mathbf{x}, \tilde{\mathbf{x}}$ that differ in $1/\varepsilon$ entries, and such that $|f(\mathbf{x}) - f(\tilde{\mathbf{x}})| > GS_f/\varepsilon$. Show that for every ε -DP algorithm A, for at least one the two data sets \mathbf{x} and $\tilde{\mathbf{x}}$, the expected absolute value of the algorithm's error is $\Omega(GS/\varepsilon)$. That is, show that

$$\max\{\mathbb{E}(|A(\mathbf{x}) - f(\mathbf{x})|), \ \mathbb{E}(|A(\mathbf{x}) - f(\mathbf{x})|)\} \ge c \cdot \frac{GS_f}{\varepsilon}$$

for some absolute constant c (e.g. c = 1/100 will do).

Hint: You can simplify things a bit using group privacy to show that $A(\mathbf{x}) \approx_{\varepsilon'} A(\tilde{\mathbf{x}})$ for $\varepsilon' = 1$.