Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Calibrating Noise to Sensitivity in Private Data **Analysis**

Theory of Cryptography Conference, 2006

Cynthia Dwork¹, Frank McSherry¹, Kobbi Nissim², and Adam Smith³

> ¹Microsoft Research, Silicon Valley ²Ben-Gurion University ³Weizmann Institute of Science

content

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

1 Motivation

2 New Definition

3 Sensitivity and Privacy

■ *L*₁ Sensitivity

■ Draw Noise wrt S(f)

Adaptive Query

• General S(f)

Non-interactive Mechanisms

Non-interactive

Prove RSAOD

Prove Separation Results

5 Appendices

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

◆□▶ ◆圖▶ ◆臺▶ ◆臺▶

Motivation

Motivation

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

Consider the privacy problem in a statistical database $\in D^n$. Previous work:

• specific function: noisy sums $f = \sum_i g(x_i)$ and g maps rows to [0, 1]

This work:

- general function f
- new definition: ϵ indistinguishability
- general method: sensitivity-based perturbation

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

New Definition

The Settin

Sensitivity and

Privacy

Draw Noise wrt S(f)Adaptive Query

Noninteractive

Mechanism

Drove DSACD

Prove RSAOD

Recults

New Definition

The Setting

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New

The Setting

€-DP

Sensitivity and Privacy

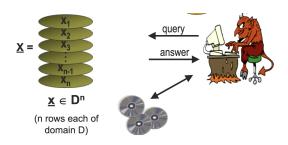
Draw Noise wrt S(1 Adaptive Query General S(f)

Noninteractive

Non-interactive
Prove RSAOD
Prove Separation

- Statistical database $\mathbf{x} \in D^n$: n rows, each row $x_i \in D$.

 D can be $\{0,1\}^d$ or \mathbb{R}^d .
- User/Adversary A: a probabilistic interactive Turing machine.



The Setting

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New

The Setting

Sensitivity a

Privacy

L₁ Sensitivity

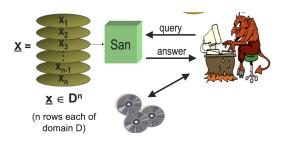
Draw Noice purt S(

Draw Noise wrt S(fAdaptive Query General S(f)

Noninteractive Mechanism

Non-interactive Prove RSAOD Prove Separatio Results

- Database access protocol San.
- Transcript $\mathcal{T}_{\mathsf{San},\mathcal{A}}(\mathbf{x})$: $[Q_1,a_1,...,Q_d,a_d]$.
- The Hamming distance $d_H(\cdot, \cdot)$ over D^n : #entries in which two databases differ.



ϵ – indistinguishability

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

 ϵ -DP

Remark:

 \bullet is called *leakage*.

 \bullet $\epsilon \to 0$, $\ln(1+\epsilon) \approx \epsilon$. Then $\frac{\Pr[\mathcal{T}_{\mathcal{A}}(\mathbf{x})=t]}{\Pr[\mathcal{T}_{\mathcal{A}}(\mathbf{y}')=t]} \in 1 \pm \epsilon$.

Definition $(\epsilon - indistinguishability)$

A mechanism is ϵ -indistinguishable if for all pairs $\mathbf{x}, \mathbf{x}' \in D^n$ which differ in only one entry, for all adversaries A, and for all transcripts t:

$$\left| \ln \left(\frac{\Pr\left[\mathcal{T}_{\mathcal{A}}(\mathbf{x}) = t \right]}{\Pr\left[\mathcal{T}_{\mathcal{A}}(\mathbf{x}') = t \right]} \right) \right| \le \epsilon. \tag{1}$$

More discussions on ϵ – indistinguishability

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

NI

Definitio

The Settin ϵ -DP

Sensitivity and Privacy

Privacy

L₁ Sensitivity

Adaptive Query

Noninteractive

Mechanism Non-interactive Prove RSAOD

Prove Separ Results

Example (Noisy Sum)

Suppose $\mathbf{x} \in \{0,1\}^n$, and the user wants to learn $f(\mathbf{x}) = \sum_i x_i$, the total number of 1 's in the database. Consider adding noise to $f(\mathbf{x})$ according to a Laplace distribution:

 $\mathcal{T}(x_1,\ldots,x_n)=\sum_i x_i+Y,$ where $Y\sim \mathsf{Lap}(1/\epsilon)$ This mechanism is ϵ -indistinguishable.

Proof of Noisy Sum

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivatio

Motivation

New

Definitio

The Setti

Sensitivity and

Privacy

1. Sensitivity

Adaptive Query

Non-

interactive Mechanism

Mechanisms Non-interactive

Prove Sepa Results Proof.

Lap(λ) has density function $h(y) \propto \exp(-|y|/\lambda)$. For $y, y' \in \mathbb{R}$, $\frac{h(y)}{h(y')} = \exp(\frac{1}{\lambda}(|y'| - |y|)) \le e^{\epsilon|y-y'|}$. Since $x, y' \in \{0,1\}^n$ differ in a single entry.

Since $\mathbf{x}, \mathbf{x}' \in \{0,1\}^n$ differ in a single entry,

$$|f(\mathbf{x})-f\left(\mathbf{x}'\right)|=1.$$

Thus, for $t \in \mathbb{R}$,

$$\frac{\Pr(\mathcal{T}(\mathbf{x}) = t)}{\Pr(\mathcal{T}(\mathbf{x}') = t)} = \frac{h(t - f(\mathbf{x}))}{h(t - f(\mathbf{x}'))} \le e^{\epsilon |f(\mathbf{x}) - f(\mathbf{x}')|} = e^{\epsilon},$$

which concludes the proof.

More discussions on ϵ — indistinguishability

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New Definition

The Setting €-DP

Privacy

L₁ Sensitivity

Draw Noise wrt S(f

Noninteractive

Mechanisms

Prove RSA(Prove Sepa Results A more common metric for cryptography:

Definition (total variation distance/statistical difference (SD))

The total variation distance between two probability measures P and Q on a sigma-algebra $\mathcal F$ of subsets of the sample space Ω is defined via

$$\delta(P,Q) = \sup_{A \in \mathcal{F}} |P(A) - Q(A)|.$$

However, ϵ — indistinguishability is more stringent.

■ Example: $p_P(a) \neq 0$ and $p_Q(a) = 0$. Ratio in Eq. (1) is infinite while SD could be small.

More discussions on ϵ – indistinguishability

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

E-DP

Example (Candidate Sanitization)

Consider the candidate sanitization

$$\mathcal{T}(x_1,\ldots,x_n)=(i,x_i)$$
 where $i\in_R\{1,\ldots,n\}$.

If x and x' differ in a single position,

- \blacksquare SD($\mathcal{T}(\mathbf{x}), \mathcal{T}(\mathbf{x}')$) = 1/n.
- Every transcript reveals individual private information.
- no ϵ indistinguishability: Say **x** and **x'** differ in the *i*th coordinate.

$$Pr(\mathcal{T}(\mathbf{x}') = (i, x_i)) = 0$$

can not satisfy

$$\left| \ln \left(\frac{\Pr[\mathcal{T}_{\mathcal{A}}(\mathbf{x}) = t]}{\Pr[\mathcal{T}_{\mathcal{A}}(\mathbf{x}') = t]} \right) \right| \leq \epsilon \,.$$



Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

Motivation

New

Definition

The Settir ϵ -DP

Sensitivity and Privacy

.

Draw Noice wet

Adaptive Que

General S(f)

Noninteractive

Mechanism

Prove RSAOD

Prove RSAOL

Results

ensitivity and

Sensitivity and Privacy

L₁ Sensitivity

Calibrating Noise to Sensitivity in Private Data

Yanjie Ze

L₁ Sensitivity

Analysis

Definition (L_1 Sensitivity)

The L_1 sensitivity of a function $f: D^n \to \mathbb{R}^d$ is the smallest number S(f) such that for all $\mathbf{x}, \mathbf{x}' \in D^n$ which differ in a single entry,

$$||f(\mathbf{x}) - f(\mathbf{x}')||_1 \leq S(f)$$
.

Remark:

Sensitivity is a Lipschitz condition on f: for all pairs of databases $\mathbf{x}, \mathbf{x}' \in D^n$:

$$\frac{\left\|f(\mathbf{x})-f\left(\mathbf{x}'\right)\right\|_{1}}{\mathrm{d}_{H}\left(\mathbf{x},\mathbf{x}'\right)}\leq S(f).$$

Can we use other distance metrics?

Examples about L_1 Sensitivity

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

L₁ Sensitivity

Example (Sums)

if $D = \{0, 1\}$ and $f(\mathbf{x}) = \sum_{i=1}^{n} x_i$ (viewed as a real number), $S_{I_1}(f) = 1.$

Examples about L_1 Sensitivity

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

L₁ Sensitivity

Example (Histograms)

Consider an arbitrary domain D, partitioned into d disjoint bins B_1, \ldots, B_d .

 $f: D^n \to \mathbb{Z}^d$, computing the number of database points which fall into each bin, is called a histogram for B_1, \ldots, B_d . We have $S_{L_1}(f) = 2$, independent of d.

To see why:

Changing one point in the database can change at most two of these counts: one bin loses a point, another bin gains one.

Calibrating Noise According to S(f)

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivatio

Motivation

New Definition

The Setting ϵ -DP

Sensitivity and Privacy

Privacy

L₁ Sensitivity

Draw Noise wrt S(f)Adaptive Query

Noninteractive

Non-interactive
Prove RSAOD
Prove Separation

Proposition (Non-interactive Output Perturbation)

For all $f: D^n \to \mathbb{R}^d$, the following mechanism is ϵ -indistinguishable: $\mathsf{San}_f(\mathbf{x}) = f(\mathbf{x}) + (Y_1, \dots, Y_d)$ where the Y_i are drawn i.i.d. from $\mathsf{Lap}(S(f)/\epsilon)$.

Calibrating Noise According to S(f)

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Draw Noise wrt S(f)

Proof.

Recall: if $y, y' \sim \text{Lap}(\lambda)$, then $h(y)/h(y') \leq e^{|y-y'|/\lambda}$.

Extend to high dimensions: if Y is a vector of d independent

Laplace variables, the density function at y is proportional to

 $\exp(-\|y\|_1/\lambda)$.

For all $t \in \mathbb{R}^d$.

$$\frac{\Pr(z+Y)}{}$$

 $\frac{\Pr(z+Y=t)}{\Pr(z'+Y=t)} = \frac{\Pr(Y=t-z)}{\Pr(Y=t-z')} \in \exp\left(\pm \frac{\|z-z'\|_1}{\lambda}\right).$

Let $\frac{S(f)}{N} = \epsilon$, we have $\lambda = \frac{S(f)}{\epsilon}$. Then.

$$\Pr(z+Y=t)$$

$$\frac{\Pr(z+Y=t)}{\Pr(z'+Y=t)} \leq \exp(\epsilon).$$

Adaptive Query

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

Now

Definitio

The Settin

Sensitivity and

Privacy

Draw Noise wrt S(
Adaptive Query

General S(f)

Noninteractive

Non-interactive

Prove RSAOD

Prove Separ

What if the ith query can depend on 1, ..., i-1th queries?

Adaptive Query

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Adaptive Query

More notations:

- A transcript $t = [Q_1, a_1, Q_2, a_2, \dots, Q_d, a_d]$ is a sequence of questions and answers.
- Assume that Q_i is a well defined function of a_1, \ldots, a_{i-1} , and that we can therefore truncate our transcripts to be only a vector $t = [a_1, a_2, \dots, a_d]^{\circ}$.
- For any transcript t, we will let $f_t: D^n \to R^d$ be the function whose i th coordinate reflects the query Q_i , determined by the first i-1 components of t.

Privacy Guarantee on Adaptive Query

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

New

The Setting

ε-DP Sensitivity

Privacy

Draw Noise wrt . Adaptive Query

Non-

Mechanisms

Prove RSAOD Prove Separation Results Consider a trusted server, holding **x**.

- receive an adaptive sequence of queries $f_1, f_2, f_3, \dots, f_d$.
- each $f_i: D^n \to \mathbb{R}$.

For each query, the server San

- either refuses to answer,
- or answers $f_i(\mathbf{x}) + \mathsf{Lap}(\lambda)$.

Theorem (Privacy Guarantee on Adaptive Query)

For an arbitrary adversary A, let $f_t(\mathbf{x}) : D^n \to \mathbb{R}^d$ be its query function as parameterized by a transcript t. If $\lambda = \max_t S(f_t) / \epsilon$, the mechanism above is ϵ -indistinguishable.

Privacy guarantee on Adaptive Query

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Adaptive Query

Proof.

For the *i*th term,

Thus.

 $\prod_{i} \frac{\Pr\left[\mathsf{San}_{f}(\mathbf{x})_{i} = t_{i} \mid t_{1}, \dots, t_{i-1}\right]}{\Pr\left[\mathsf{San}_{f}\left(\mathbf{x}'\right)_{i} = t_{i} \mid t_{1}, \dots, t_{i-1}\right]} \leq \prod_{i} \exp\left(\left|f_{t}(\mathbf{x})_{i} - f_{t}\left(\mathbf{x}'\right)_{i}\right| / \lambda\right)$

We complete the proof using the bound $\forall t, S(f_t) \leq \lambda \epsilon$.

Using conditional probability and writing t_i for the indices of t_i

 $\frac{\Pr\left[\mathsf{San}_f(\mathbf{x}) = t\right]}{\Pr\left[\mathsf{San}_f(\mathbf{x}') = t\right]} = \prod \frac{\Pr\left[\mathsf{San}_f(\mathbf{x})_i = t_i \mid t_1, \dots, t_{i-1}\right]}{\Pr\left[\mathsf{San}_f(\mathbf{x}')_i = t_i \mid t_1, \dots, t_{i-1}\right]}.$

 $\frac{\Pr\left[\mathsf{San}_{f}(\mathbf{x})_{i} = t_{i} \mid t_{1}, \dots, t_{i-1}\right]}{\Pr\left[\mathsf{San}_{f}\left(\mathbf{x}'\right)_{i} = t_{i} \mid t_{1}, \dots, t_{i-1}\right]} \leq \exp\left(\left|f_{t}(\mathbf{x})_{i} - f_{t}\left(\mathbf{x}'\right)_{i}\right| / \lambda\right).$

 $= \exp(\|f_t(\mathbf{x}) - f_t(\mathbf{x}')\|_1/\lambda)$.

Sensitivity in General Metric Spaces

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New

Definition

The Settin

Sensitivity and Privacy

L₁ Sensitivity

Draw Noise wrt S(

General S(f)

Noninteractive

Non-interactive Prove RSAOD

Prove RSAOD

Results

What if the distance metric is not L_1 ?

Sensitivity in General Metric Spaces

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

General S(f)

We extend L_1 distance to the general distance metric $d_{\mathcal{M}}$ on the output $f(\mathbf{x})$.

- Symmetry: $d_{\mathcal{M}}(x, y) = d_{\mathcal{M}}(y, x)$.
- The triangle inequality: $d_{\mathcal{M}}(x, y) \leq d_{\mathcal{M}}(x, z) + d_{\mathcal{M}}(z, y)$.

Definition (Sensitivity in General Metric Spaces)

Let \mathcal{M} be a metric space with a distance function $d_{\mathcal{M}}(\cdot,\cdot)$. The sensitivity $S_{\mathcal{M}}(f)$ of a function $f: D^n \to \mathcal{M}$ is the amount that the function value varies when a single entry of the input is changed.

$$S_{\mathcal{M}}(f) \stackrel{\text{def}}{=} \sup_{\mathbf{x}, \mathbf{x}': \ d_{\mathcal{H}}(\mathbf{x}, \mathbf{x}') = 1} d_{\mathcal{M}}(f(\mathbf{x}), f(\mathbf{x}')).$$

New Mechanism on New Sensitivity

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New Definition

The Setting ϵ -DP

Privacy

L₁ Sensitivity

Draw Noise wrt S(f Adaptive Query General S(f)

Non-

interactive Mechanisms Non-interactive

Prove RSAOI Prove Separa Results

Lap(λ) only applies to L_1 sensitivity!

Given a point $z\in\mathcal{M}$, (and a measure on \mathcal{M}) we define a probability density function

$$h_{z,\epsilon}(y) \propto \exp\left(rac{-\epsilon \cdot \mathrm{d}_{\mathcal{M}}(y,z)}{2 \cdot \mathcal{S}_{\mathcal{M}}(f)}
ight) \,.$$

To reveal an approximate version of $f(\mathbf{x})$ with sensitivity S, one can sample a value according to $h_{f(\mathbf{x}),\epsilon/S}()$.

$$\Pr[\mathcal{T}(\mathbf{x}) = y] = \frac{\exp\left(\frac{-\epsilon}{2S_{\mathcal{M}}(f)} \cdot d_{\mathcal{M}}(y, f(\mathbf{x}))\right)}{\int_{y \in \mathcal{M}} \exp\left(\frac{-\epsilon}{2S_{\mathcal{M}}(f)} \cdot d_{\mathcal{M}}(y, f(\mathbf{x}))\right) dy}.$$

Theorem (Privacy Guarantee of New Mechanism)

In a metric space where $h_{f(\mathbf{x}),\epsilon}()$ is well-defined, adding noise to $f(\mathbf{x})$ as above yields an ϵ -indistinguishable scheme.

Proof of New Mechanism

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New

The Settin

Sensitivity and Privacy

Draw Noise wrt S(f)Adaptive Query

General S(f)

Mechanisms

Prove RSAUL Prove Separat Results Proof.

Let x and x' be two databases differing in one entry. First, $d_{\mathcal{M}}(f(\mathbf{x}), f(\mathbf{x}')) \leq S(f)$.

For any y,

$$\begin{split} \frac{\exp\left(\mathrm{d}_{\mathcal{M}}(y,f(\mathbf{x}))\right)}{\exp\left(\mathrm{d}_{\mathcal{M}}\left(y,f\left(\mathbf{x}'\right)\right)\right)} &= \exp(\mathrm{d}_{\mathcal{M}}(y,f(\mathbf{x})) - \mathrm{d}_{\mathcal{M}}(y,f(\mathbf{x}'))) \\ &\leq \exp\left(\mathrm{d}_{\mathcal{M}}(f(\mathbf{x}'),f(\mathbf{x}))\right) \leq e^{S(f)} \,. \end{split}$$

Similarly, $\frac{\exp\left(\frac{-\epsilon}{2S(f)}\cdot d_{\mathcal{M}}(y,f(\mathbf{x}))\right)}{\exp\left(\frac{-\epsilon}{2S(f)}\cdot d_{\mathcal{M}}(y,f(\mathbf{x}'))\right)} \leq e^{\epsilon/2}.$

Finally, the normalization constant $\int_{y\in\mathcal{M}} \exp\left(\frac{-\epsilon\cdot d_{\mathcal{M}}(y,f(\mathbf{x}))}{2S(f)}\right) dy$ also differs by a factor of at most $e^{\epsilon/2}$ between \mathbf{x} and \mathbf{x}' . Thus,

$$h_{f(\mathbf{x}),\epsilon}(y)/h_{f(\mathbf{x}'),\epsilon}(y) \leq e^{\epsilon/2} \cdot e^{\epsilon/2} = e^{\epsilon}$$
.



Discussions on New Mechanism

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

Motivation

New

The Settin

The Settin

Privacy

Draw Noise wrt S(f
Adaptive Query

General S(f)

interactive Mechanisms

Prove RSA

We denote the new mechanism as \mathcal{G} .

Comparison between Lap and G:

- Sensitivity.
 - Lap uses L_1 sensitivity.
 - $lue{\mathcal{G}}$ uses general distance metrics.
- Method.
 - Lap draws a noise and adds onto the output.
 - ullet ${\cal G}$ directly draws the output from the distribution.
- Distribution.
 - Lap: $h(y) \propto \exp[-\epsilon ||y||_1/S_{L_1}(f)]$.
 - \mathcal{G} : $h(y) \propto \exp(-\epsilon \cdot d_{\mathcal{M}}(y, f(\mathbf{x}))/2S_{\mathcal{M}}(f))$.

Discussions on New Mechanism: Transform ${\mathcal G}$ to Lap

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New Definition

The Setting ϵ -DP

Privacy

L₁ Sensitivity

Draw Noise wrt S(
Adaptive Query
General S(f)

Noninteractive

Mechanisms
Non-interactive
Prove RSAOD

Prove RSAOD Prove Separation Results Let us see how $\mathcal G$ can be equal to Lap when $d_{\mathcal M}$ is L_1 distance. Let $d_{\mathcal M}$ be L_1 distance. Recap:

$$\mathcal{G}: h(y) \propto \exp\left(-\epsilon \cdot \mathrm{d}_{\mathcal{M}}(y, f(\mathbf{x}))/2S_{\mathcal{M}}(f)\right).$$

We can view y as $f(x) + \eta$, where η is a noise we draw. Then, we will get the distribution of η similar to Lap,

$$\mathcal{G}: h(\eta) \propto \exp\left(-\epsilon \cdot \|\eta\|_1/2S_{L_1}(f)\right)$$
.

We can actually git rid of the factor of 2. How?

Discussions on New Mechanism: Transform ${\mathcal G}$ to Lap

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New

Definition

The Setting $\epsilon ext{-DP}$

Sensitivity an Privacy

L₁ Sensitivity

Draw Noise wrt S(

General S(f)

Noninteractive

Non-interactive
Prove RSAOD

Recap how we prove the privacy guarantee previously, where we bound the influence of the normalization factor,

$$\frac{\int_{y \in \mathcal{M}} \exp\left(\frac{-\epsilon \cdot d_{\mathcal{M}}(y, f(\mathbf{x}))}{2S(f)}\right) dy}{\int_{y \in \mathcal{M}} \exp\left(\frac{-\epsilon \cdot d_{\mathcal{M}}(y, f(\mathbf{x}'))}{2S(f)}\right) dy} \le e^{\epsilon/2}.$$

If the normalization factor does not depend on f(x), this equation is equal to 1 and further we can use a relatively smaller noise, by removing the factor 2, which is exactly

Lap:
$$h(\eta) \propto \exp[-\epsilon ||\eta||_1/S_{L_1}(f)]$$
.

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Noninteractive Mechanisms

Non-interactive Mechanisms

Interactive and Non-interactive

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivat

Motivation

New

The Setting

Sensitivity and

Privacy

L₁ Sensitivity

Adaptive Query

Noninteractiv

Non-interactive Prove RSAOD Prove Separation

Interactive setting:

- answer queries of the form $f_g(\mathbf{x}) = \sum_{i=1}^n g(i, x_i)$ where $g: [n] \times D \rightarrow [0, 1]$.
- $S_{L_1}(f_g) = 1.$

Interactive and Non-interactive

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

New

The Settin

Sensitivity and Privacy

Draw Noise wrt S(
Adaptive Query

Noninteractive

Non-interactive
Prove RSAOD
Prove Separation

Suppose the domain D is $\{0,1\}^d$.

For non-interactive ϵ -indistinguishable mechanism San:

- Many functions f_g "cannot be answered" by $\mathcal{T}_{\mathsf{San}}$. which means, it is not possible to distinguish
 - the sanitization of a database where all entries satisfy $g(i, x_i) = 0$
 - **a** a database where all entries satisfy $g(i, x_i) = 1$
- Unless the database consists of at least $2^{\Omega(d)}$ points.

Interactive and Non-interactive

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New Definition

The Setting €-DP

Privacy

L₁ Sensitivity

Draw Noise wrt S(f)Adaptive Query General S(f)

Noninteractive

Non-interactive
Prove RSAOD

Prove RSAOD
Prove Separation
Results

Consider Boolean functions g_r of a specific form.

- lacksquare n non-zero binary strings lacksquare $= (r_1, r_2, \ldots, r_n), r_i \in \{0, 1\}^d$
- $g_{\mathbf{r}}(i,x)$: the inner product, modulo 2, of r_i and x, that is $g_{\mathbf{r}}(i,x) = \bigoplus_i x^{(j)} r_i^{(j)}$, denoted $r_i \odot x$, written as g.

Theorem (Non-interactive Schemes Require Large Databases)

Suppose that San is an ϵ -indistinguishable non-interactive mechanism with domain $D=\{0,1\}^d$. For at least 2/3 of the functions of the form $f_g(\mathbf{x})=\sum_i g\left(i,x_i\right)$, the following two distributions have statistical difference $O\left(n^{4/3}\epsilon^{2/3}2^{-d/3}\right)$:

Distribution 0: $\mathcal{T}_{San}(\mathbf{x})$ where $\mathbf{x} \in_{R} \{\mathbf{x} \in D^{n} : f_{g}(\mathbf{x}) = 0\}$

Distribution 1: $\mathcal{T}_{San}(\mathbf{x})$ where $\mathbf{x} \in_R \{\mathbf{x} \in D^n : f_g(\mathbf{x}) = n\}$

Prove Separation Results

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivatio

Motivation

New

The Settin

Sensitivity a

Privacy

L₁ Sensitivity

Draw Noise wrt S

Adaptive Query

General S(f)

Noninteractive

> Non-interactive Prove RSAOD

For any r, partition the domain D into two sets:

- $D_r = \{ x \in \{0,1\}^d : r \odot x = 0 \}$
- $\bar{D}_r = D \backslash D_r = \left\{ x \in \{0,1\}^d : r \odot x = 1 \right\}$
- We abuse notation and let D_r also stand for a random vector chosen uniformly from that set (similarly for D and \bar{D}_r).

Prove RSAOD

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Prove RSAOD

Lemma (Random Subsets Approximate the Output Distribution (RSAOD))

Let $Z: D \to \{0,1\}^*$ be a randomized map such that for all pairs $x, x' \in D$, and all outputs $z, \frac{\Pr[Z(x)=z]}{\Pr[Z(x')=z]} \in \exp(\pm \epsilon)$. For all $\alpha > 0$: with probability at least $1 - \alpha$ over $r \in \{0, 1\}^d \setminus \{0^d\}$,

$$SD(Z(D_r), Z(D)) \leq O\left(\frac{\epsilon^2}{\alpha \cdot 2^d}\right)^{1/3}$$

The same statement holds for Dr.

Prove RSAOD

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivatio

New

Definition

The Setting

Sensitivity and Privacy

L₁ Sensitivity
Draw Noise wrt S(

Adaptive Query
General S(f)

Noninteractiv

Mechanism

Prove RSAOD

Prove Separation

Proof.

Let p(z|x) denote the probability that Z(x) = z. If x is chosen uniformly in $\{0,1\}^d$, then

$$p(z) = \sum_{x} p(z|x)p(x) = \frac{1}{2^d} \sum_{x} p(z|x).$$

For symmetry and simplification, we pick an offset bit b, and look at the set $D_{r,b} = \{x \in \{0,1\}^d : r \odot x = b\}$.

Prove RSAOD

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

Motivation

New

The Settin

Sensitivity and Privacy

 L_1 Sensitivity Draw Noise wrt S(fAdaptive Query

Noninteractive

Mechanism Non-interactive

Prove RSAOD Prove Separati Results Then,

- Let $\hat{p}(z) = \Pr[Z(D_{r,b}) = z]$, where the probability is taken over the coin flips of Z and the choice of $x \in D_{r,b}$.
- For a fixed z, $\hat{p}(z)$ is a random variable depending on the choice of r, b.
- $\blacksquare \mathbb{E}_{r,b}[\hat{p}(z)] = p(z).$

We want that

■ $Var_{r,b}[\hat{p}(z)]$ is constrained.

Claim

 $\mathsf{Var}_{r,b}[\hat{p}(z)] \leq rac{2 \cdot ilde{\epsilon}^2 \cdot p(z)^2}{2^d}$, where $ilde{\epsilon} = e^\epsilon - 1$.

Prove RSAOD

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivatio

Motivation

New

Definitio
The Setting

Sensitivity a

Privacy

L₁ Sensitivity

Draw Noise part S(f

Draw Noise wrt S(t)Adaptive Query General S(t)

Noninteractive

Non-interactive
Prove RSAOD

Prove Separa Results We say a value z is $\delta-good$ for a pair (r,b) if

$$\hat{p}(z) - p(z) \leq \delta \cdot p(z)$$
.

By the Chebyshev bound $\Pr(|X - \mu| \ge k\sigma) \le \frac{1}{k^2}$, with $k^2 = \frac{\delta^2 p(z)^2}{\text{Var}[\hat{\sigma}(z)]}$, for all z,

$$\Pr_{r,b}[z \text{ is not } \delta\text{-good for } (r,b)] \leq \frac{\operatorname{Var}[\hat{p}(z)]}{\delta^2 p(z)^2} \leq \frac{2\tilde{\epsilon}^2}{\delta^2 2^d} = \beta.$$

If we take the distribution on z given by p(z), then with probability at least $1-\alpha$ over pairs (r,b), the fraction of z 's (under $p(\cdot)$) which are good is at least $1-\beta\alpha$.

Prove RSAOD

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New Definition

The Setting ϵ -DP

Sensitivity and Privacy

Draw Noise wrt S(
Adaptive Query

Noninteractive Mechanism

Prove RSAOD
Prove Separation
Results

Finally, if a $1-\beta\alpha$ fraction of the z 's are δ -good for a particular pair (r,b), set $\delta=\sqrt[3]{\frac{2\tilde{\epsilon}^2\alpha}{2^d}}$ and we have

$$\mathsf{SD}(\hat{p}(z), p(z)) \leq 2(1 - \beta\alpha)\delta + 2\beta\alpha \leq 2(\beta\alpha + \delta) \leq 4\delta$$
.

Since $\tilde{\epsilon} < 2\epsilon$ for $\epsilon \leq 1$,

$$4\delta \le 4\sqrt[3]{12\epsilon^2 2^{-d}}\,,$$

for at least a $1 - \alpha$ fraction of the pairs (r, b).

The bit b is unimportant here, since it only switches D_r and its complement \bar{D}_r .

We also have

$$SD(Z(D_r), Z(D)) = SD(Z(\bar{D}_r), Z(D)),$$

since Z(D) is the mid point between the two.

Q.E.D.

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Prove Separation

Results

Lemma (Random Subsets Approximate the Output Distribution (RSAOD))

Let $Z: D \to \{0,1\}^*$ be a randomized map such that for all pairs $x, x' \in D$, and all outputs $z, \frac{\Pr[Z(x)=z]}{\Pr[Z(x')=z]} \in \exp(\pm \epsilon)$. For all $\alpha > 0$: with probability at least $1 - \alpha$ over $r \in \{0, 1\}^d \setminus \{0^d\}$,

$$\mathsf{SD}\left(Z\left(D_{r}\right),Z(D)\right)\leq O\left(rac{\epsilon^{2}}{lpha\cdot2^{d}}
ight)^{1/3}$$

The same statement holds for Dr.

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Results

Prove Separation

"Distribution 0" in the statement is $\mathcal{T}_{San}(D_{r_1},\ldots,D_{r_n})$. We want to show: With high probability over the choice of the r_i 's,

$$\mathcal{T}_{\operatorname{San}}\left(D_{r_1},\ldots,D_{r_n}
ight)$$
 is close to $\mathcal{T}(D,\ldots,D)$

We proceed by a hybrid argument, adding one constraint at a time. For each i, we want to show

$$\mathcal{T}_{\mathsf{San}} \ (D_{r_1}, \dots, D_{r_i}, \quad D \quad , D, \dots, D)$$
 is close to $\mathcal{T}_{\mathsf{San}} \ (D_{r_1}, \dots, D_{r_i}, \quad D_{r_{i+1}}, D, \dots, D)$

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Prove Separation Results

Suppose we have chosen r_1, \ldots, r_i already.

For any $x \in \{0,1\}^d$, consider the randomized map where the (i+1)-th coordinate is fixed to x:

$$Z(x) = \mathcal{T}_{\mathsf{San}} \ (D_{r_1}, \dots, D_{r_i}, \quad x \quad, D, \dots, D)$$

Note that Z(D) is equal to the *i*-th step in the hybrid, and $Z(D_{r_{i+1}})$ is equal to the (i+1)th step.

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Prove Separation Results

By ϵ -indistinguishability of San,

$$\frac{\Pr[Z(x)=z]}{\Pr[Z(x')=z]}\in \exp(\pm\epsilon).$$

Use Lemma RSAOD and set $\alpha = \frac{1}{6n}$. With $Pr \geq 1 - \frac{1}{6n}$.

$$SD(Z(D_{r_i}), Z(D)) \leq O\left(\frac{n\epsilon^2}{2^d}\right)^{1/3} = O(\sigma),$$

denoted as event A_i .

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Prove Separation Results

By a union bound,

$$\Pr(\cup_{i=1}^n \bar{A}_i) \leq \sum_{i=1}^n \Pr(\bar{A}_i) \leq \frac{1}{6n} \cdot n = \frac{1}{6}.$$

Thus.

$$\Pr(\cap_{i=1}^n A_i) \geq \frac{5}{6}.$$

In this case, the total distance is $n\sigma$. Denote $A = \bigcap_{i=1}^n A_i$. Similarly, for Distribution 1, with probability at least $\frac{5}{6}$, the total distance is $n\sigma$, denoted as B.

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivatio

Motivation

New

Definitio

The Setting

€-DP

Privacy

Draw Noise wrt S(
Adaptive Query

Noninteractive

Prove RSAOD

Prove Separation

Again by a union bound,

$$\Pr(\bar{A} \cup \bar{B}) \leq \frac{1}{3}$$
.

Thus,

$$\Pr(A \cap B) \geq \frac{2}{3}$$

and the distance between Distributions 0 and 1 is at most $2n\sigma=O\left(n^{4/3}\epsilon^{2/3}2^{-d/3}\right)$.

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Prove Separation Results

Thanks. Questions?

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Appendices

Prove Claim

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Claim

 $\operatorname{Var}_{r,b}[\hat{p}(z)] \leq \frac{2 \cdot \tilde{\epsilon}^2 \cdot p(z)^2}{2d}$, where $\tilde{\epsilon} = e^{\epsilon} - 1$.

Proof.

Recall:

$$\hat{p}(z) = \Pr[Z(D_{r,b}) = z].$$

$$p(z) = \frac{1}{2^d} \sum_{x} p(z|x).$$

$$\blacksquare \mathbb{E}_{r,b}[\hat{p}(z)] = p(z).$$

Let:

 p^* be the minimum over x of $p(z \mid x)$.

$$q_x = p(z|x) - p^*$$
 and $\bar{q} = p(z) - p^*$.

We can write:

$$\hat{p}(z)-p^*=\frac{2}{2^d}\sum q_x\chi_0(x)\,,$$

where $\chi_0(x)$ is 1 if $x \in D_{r.b}$. And $\mathbb{E}[\hat{p}(z) - p^*] = \bar{q} = \frac{1}{2^d} \sum_x q_x$

Prove Claim

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

Motivation

New

Definitio

€-DP

Privacy

Draw Noise wrt S(:
Adaptive Query

Non-

interactive Mechanisms

Prove RSAO Prove Separa Results

$$\begin{aligned} \operatorname{Var}_{r,b}[\hat{\rho}(z)] &= \operatorname{Var}_{r,b}[\hat{\rho}(z) - \rho^*] \\ &= \underset{r,b}{\mathbb{E}} \left[\left(\frac{2}{2^d} \sum_{x} q_x \chi_0(x) - \frac{1}{2^d} \sum_{x} q_x \right)^2 \right] \\ &= \underset{r,b}{\mathbb{E}} \left[\left(\frac{1}{2^d} \sum_{x} q_x \left(2\chi_0(x) - 1 \right) \right)^2 \right] \end{aligned}$$

Now $(2\chi_0(x)-1)=(-1)^{r\odot x\oplus b}$. Thus,

$$\mathbb{E}_{r,b}[2\chi_0(x)-1]=0.$$

Moreover, for $x \neq y$,

$$\mathbb{E}_{r,b}[(2\chi_0(x)-1)(2\chi_0(y)-1)]=1/2^d.$$

(if we chose r with no restriction it would be 0, but we have the restriction that $r \neq 0^d$).

Prove Claim

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation

Motivation

Definition

The Settin

Sensitivity and

Draw Noise wrt

Adaptive Query General S(f)

interactive Mechanism

Prove RSAC

Results

Expanding the square of the variance,

$$\begin{split} & \mathsf{Var}_{r,b}[\hat{\rho}(z)] = \frac{1}{2^{2d}} \sum_{\mathbf{x}} q_{\mathbf{x}}^2 + \frac{1}{2^{3d}} \sum_{\mathbf{x} \neq \mathbf{y}} q_{\mathbf{x}} q_{\mathbf{y}} \\ & = \frac{1 - \frac{1}{2^d}}{2^{2d}} \sum_{\mathbf{x}} q_{\mathbf{x}}^2 + \frac{1}{2^d} \left(\frac{1}{2^d} \sum_{\mathbf{x}} q_{\mathbf{x}} \right)^2 \\ & \leq \frac{1}{2^d} \left(\max_{\mathbf{x}} q_{\mathbf{x}}^2 + \bar{q}^2 \right) \,. \end{split}$$

By the indistinguishability condition,

$$egin{split} \left(\max_{x}q_{x}
ight) &\leq \left(e^{\epsilon}-1
ight)p^{*} \leq ilde{\epsilon}\cdot p(z)\,, \ &ar{q} &< \left(e^{\epsilon}-1
ight)p^{*} &< ilde{\epsilon}\cdot p(z)\,. \end{split}$$

Plugging this into the last equation proves Claim 1.

Reference

Calibrating Noise to Sensitivity in Private Data Analysis

Yanjie Ze

Motivation Motivation

New

The Settin

Sensitivity and Privacy

L₁ Sensitivity

Draw Noise wrt S(f

Adaptive Query

Noninteractive

Non-interactive Prove RSAOD Dwork, Cynthia, et al. "Calibrating noise to sensitivity in private data analysis." Theory of cryptography conference. Springer, Berlin, Heidelberg, 2006.

https://slideplayer.com/slide/5223315/