# DataLens: Scalable Privacy Preserving Training via Gradient Compression and Aggregation

| <b>DataLens: Scalable</b> | Drivacy Processino | Training via    | Cradiant Cam | proceion and   | \ aaroaation |
|---------------------------|--------------------|-----------------|--------------|----------------|--------------|
| Datalens: Scalable        | Privacy Preserving | i i raining via | Gradient Com | Dression and A | aggregation  |

#### 0. Abstract

提出

Standard PATE privacy preserving framework

dimension reduction techniques tradeoff

提出

证明了

**Experiments** 

#### 1. Introduction

**Differential private** 

Semi supervised learning framework PATE

Improve the flexibility of differentially private

generative adversarial networks (GAN)

noisy compression schemes

Differentially private data generative model DataLens

**TopAGG** 

**Technical Contributions** 

#### 2. Preliminaries

- 2.1 Differential Privacy
- 2.2 Data Generative Models
- 2.3 Gradient Compression

#### 3. THREAT MODEL & METHOD OVERVIEW

3.1 Threat Model and Goal

**Differential privacy DP** 

Differentially private data generative model

The generated data is of high utility

3.2 Method Overview

## 4 DATALENS: SCALABLE PRIVACY PRESERVING GENERATIVE MODEL

#### **4.1 DataLens Training**

**Training DP Generator via Teacher Discriminator Aggregation.** 

Top-k Gradient Compression via Stochastic Sign Gradient

**High Dimensional DP Gradient Aggregation** 

**TopAGG** 

#### **4.2 Differential Privacy Analysis for DataLens**

Rényi Differential Privacy.

**Data-Independent Privacy Bound** 

**Data-Dependent Privacy Bound** 

#### 5. EXPERIMENTAL EVALUATION

#### 5.1 Experimental Setup

**Datasets** 

**Models** 

**Evaluation Metrics** 

## **5.2 Experimental Results**

**Data Utility Evaluation** 

**Evaluation under small privacy budget** 

**Visual Quality Evaluation** 

#### **5.3 Ablation Studies**

Ablation studies on hyper-parameters

**Ablation Studies on the Gradient Compression Methods** 

**Runtime Analysis** 

Ablation Studies on the Impact of Different Components in DataLens

#### 6. RELATEDWORK

**DP Generative Models** 

**PATE-GAN** 

**DP SGD Training** 

**Gradient Compression** 

7. Conclusion

# 0. Abstract

## 提出

a scalable privacy-preserving generative model DATAENS---->在给出敏感 input data 情况下,以差分隐私DP 的技术,生成 synthetic data。

可以在保护 private information 的情况下,用生成的数据训练模型。

此外,利用:

- the generative adversarial networks (GAN)
- PATE framework

训练多个 discriminators 作为"teacher" model,来利用 gradient vectors 投票,来保证 隐私。

# Standard PATE privacy preserving framework

允许对于 one-dimensional predictions 进行投票

但对于高纬度的预测不太可行

# dimension reduction techniques tradeoff

- (1) the improvement of privacy preservation
- (2) the slowdown of SGD convergence.

## 提出

- dimension compression
- aggregation approach TopAGG

结合了 top-k dimension compression 和对应的 noise injection mechanism.

# 证明了

- DataLens framework 对于 generated data 保证了 differential privacy
- 分析了 convergence

## **Experiments**

- MNIST
- Fashion-MNIST
- high dimensional CelebA and Place365

证明了 DataLens显著地优于 baseline DP data generative models.

# 1. Introduction

machine learning concerns:

large privacy sensitive information,例如人脸、医疗记录等,这可能在 machine learning models 训练过程中被泄露。

## **Differential private**

给 clipped gradient 添加 Gaussian noise

缺点: Decrease the learning utility.

## Semi supervised learning framework PATE

利用的是在 private datasets 上面训练的 teacher model 的 noise 聚合,在 privacy noise情况下提高了 learning effectiveness.

缺点:从 discriminative model 到 generative model 来保证了 generated data 是 differential privacy,这对于给定的 high-dimensional gradient aggregation 是 non-trival.

## Improve the flexibility of differentially private

提高 DP generated model 的灵活性

设计了 data generator 和 generated data 都是 differentially private 的,而不仅仅只有 predictions 是 differentially private 的。

这样生成的数据可以被用来训练任意的model tasks.

## generative adversarial networks (GAN)

generative adversarial networks (GAN) 可以生成高质量的数据。

现有的 works 只能生成 low dimensional data,有着 weak privacy guarantees.( $(\epsilon, \delta) - DP$  with small  $\epsilon$ )

# noisy compression schemes

例如 只保留 gradient 的 top-K elements,可以实现统计上的相似 convergence noisy compression schemes 引入的 noise 可以与传统的 DP noise mechanism结合来保护 privacy.

这就使得允许使用 fewer noise 来实现相同水平的 DP protection.

# Differentially private data generative model DataLens

基于PATE framework 提出了 differential private data generative model DataLens。

DataLens 训练了多个 discriminators 作为不同的 teacher models,来以 differentially private way 给 student generator 提供 back-propagation information

## **TopAGG**

解决 high-dimensional data problem ,提出了an effective noisy gradient compression and aggregation strategy TopAgg

每个 discriminator 去 vote 几个最高的 gradient 的维度,然后聚合 noisy gradient sign,来执行 back-propagation.

证明了:对于 DataLens 的 data generator 和 generated data 提供了 differential privacy.

提供了:对于 gradient compression 和 aggregation strategy 的理论 convergence analysis

#### 结合了:

- coordinate-wise gradient clipping
- gradient compression
- DP noise mechanism

#### **Technical Contributions**

- 提出DataLens,可以在有限的 privacy budgets情况下,生成 high-dimensional image data.
- 证明了 privacy guarantees, 分析了 DataLens 的 convergence.
- 提出 noisy gradient compression and aggregation 算法, TopAGG。结合了 top-k dimension compression 以及 noise injection.
- 证明了 differential privacy and convergence 的 tradeoff
- 在4个数据集上对DataLens进行了评估,DataLens显著地优于其他的 generative models.

## 2. Preliminaries

# 2.1 Differential Privacy

**Definition 1**  $((\varepsilon, \delta)$ -Differential Privacy [16]). A randomized algorithm  $\mathcal{M}$  with domain  $\mathbb{N}^{|\mathcal{X}|}$  is  $(\varepsilon, \delta)$ -differentially private if for all  $\mathcal{S} \subseteq \text{Range}(\mathcal{M})$  and for any neighboring datasets D and D':

$$\Pr[\mathcal{M}(D) \in \mathcal{S}] \le \exp(\varepsilon) \Pr[\mathcal{M}(D') \in \mathcal{S}] + \delta.$$

PATE framework 通过从几个 在 private data 上训练的teacher models聚合 prediction votes,来实现DP

#### 2.2 Data Generative Models

从类似的 data distribution 中生成 diverse datasets。

可被用于 data augmentation(数据增加)

**GAN** 

**generator:**  $\Psi$  learns to generate synthetic records,

**discriminator**:被训练,用来区分 real words 和 fake ones

给出: input x, sampled noise z

训练

**discriminator**  $\Gamma$ ,识别从 generator 生成的 example与真实分布之间的 loss function 最大似然

$$\iota_{\Gamma} = -log\Gamma(x) - log(1 - \Gamma(\Psi(z)))$$

generator Ψ: 最小化生成的数据被 discriminator 识别为 fake 的概率

$$\iota_{\Psi} = -log\Gamma(\Psi(z))$$

GAN 的 generative models 易于泄露训练数据的信息

提出了 DP generative models,可以在保护 sensitive training information 的同时,生成无限制数量的 high-utility data

# 2.3 Gradient Compression

**previous research:** quantization, low-rank approximation and sparsification.

通过压缩 gradient,能够在没有显著减小 convergence 的情况下,减小 gradient 的维度。

这可以转换为需要在 DP 中添加的 fewer noise

# 3. THREAT MODEL & METHOD OVERVIEW

(1) threat model

- (2) DataLens framework as a differentially private data generative model.
- (3) noisy gradient compression and aggregation method TopAGG.

#### 3.1 Threat Model and Goal

- attacker 可以 train some shadow models 来推断训练的 "membership"
- attacker 可以通过 data recovery attacks 恢复训练数据

## **Differential privacy DP**

- protect membership inference attacks
- protect training-data memorization

## Differentially private data generative model

设计了differentially private data generative model, 确保了 generated data 而不是 model 的 parameter是 differential private。

因此,只要数据生成,就可以在有 differential privacy 保证的情况下,用于别的训练任务

## The generated data is of high utility

提供了 visual quality 的 evaluation。

#### 3.2 Method Overview

The goal of DataLens: 生成 high-dimensional data,不会在训练中泄露隐私信息。 an overview for the structure of DataLens

#### 结合了:

- TopAGG 对于high dimension DP
- aggregation with GAN
- the PATE framework

#### **DataLens consists:**

- 一系列 teacher discriminators (随机 access划分的 non-overlapping sensitive training data)
- a student generator
- TopAGG 对于 high-dimensional DP gradient compression and aggregation

#### **TopAGG consists:**

- top-k and sign gradient compression
- DP gradient aggregation for high-dimensional sparse gradients

achieve high data utility,算法需要保护teacher models 的正确的 gradient directions privacy guarantee,high-dimensional gradient vector 通常花费了较高的 privacy budget,导致了更弱的 privacy guarantee。

DataLens 解决上述问题的方法是使用 TopAGG算法,对于high-dimensional DP gradient compression and aggregation。

#### **TopAGG**

- takes the top-k entries in a gradient vector
- compresses them via stochastic sign gradient quantization
- perform DP gradient aggregation over the sign gradient vectors with a corresponding noise injection mechanism

# 4 DATALENS: SCALABLE PRIVACY PRESERVING GENERATIVE MODEL

- present DataLens
- analysis on privacy guarantee and convergence
- privacy-utility trade-off
- TopAGG 从 DataLens 到 standard SGD training

## 4.1 DataLens Training

DataLens algorithm:

- ensemble of teacher discriminators.
- a student generator
- a DP gradient aggregator TopAGG

TopAGG algorithm:

- a top-k gradient compression
- a DP gradient aggregation

#### **Training DP Generator via Teacher Discriminator Aggregation.**

#### teacher discriminator:

在 non-overlapping sensitive data partitions 训练,来区分真实数据和合成数据。

#### student generator:

生成合成的 records, 发送给 teachers 来查询 labels

## DP gradient aggregator:

收集 teachers' gradient vectors, 并且添加 DP noise

#### 更新 student generator and teacher discriminator:

- 1. Training teacher discriminators
  - student generator 生成 a batch 的合成数据
  - 每个 teacher discriminator 根据减小真实数据和合成数据的loss值来更新weights,
- 2. Generating and compressing teacher gradient vectors
  - 每个 teacher discriminator 计算 a gradient vector  $g^{(i)}$
  - 根据 gradient vector, student generator 提升合成数据的实用性
- 3. DP gradient compression and aggregation
  - TopAGG 压缩 teacher gradient vectors,然后 aggregate
  - 对 teachers' gradient 进行聚合的同时,执行了 noise injection
- 4. Training the student generator
  - 通过 back-propagation 聚合的 DP gradient vectors,提升合成数据的实用性。
  - 定义 student generator loss function:

$$\hat{\iota}_{\Psi(z,\hat{x})} = rac{1}{m} \sum_{j=1}^m (\Psi(z_j) - \hat{x}_j)^2$$

 $z_j$  是 noise sample, $\Psi(z_j)$ 是合成数据

$$\hat{x}_j = \Psi(z_j) + \gamma ar{g}_j$$
是合成数据+聚合的 DP gradient vectors

因为

更新的时候,只需要找到使得DP gradient vectors变小即可

#### Top-k Gradient Compression via Stochastic Sign Gradient

#### teacher model

压缩 real-valued gradient vector 到 k 个非零项的sparse sign vector gradient compression function: TopkStoSignGrad (g, c, k)

- 1. 对于每个 gradient g,选取 top-k dimensions,设置其余 dimensions 为 0,the j-th dimension 是  $\hat{g}_j$
- 2. 对于每个 dimension,使用 threshold c,clip the gradient $\hat{g}_j = min(max(\hat{g}_j, -c), c)$

normalize top-k gradient vector,执行随机梯度 sign quantization。  $ilde{g}_j$  是 $\hat{g}_j$  的无偏估计

$$\tilde{g}_{j} = \begin{cases}
1, & \text{with probability } \frac{1+\hat{g}_{j}}{2}; \\
-1, & \text{with probability } \frac{1-\hat{g}_{j}}{2}.
\end{cases} (1)$$

通过上述过程,转换一个 real-valued gradient vector 到 一个 sparsified {-1,0,1} value vector。

## **High Dimensional DP Gradient Aggregation**

compression 之后,每个 gradient vector 是一个 k个非零项的 sparse sign vector 每个 teacher votes k 个 gradient dimensions,vote 要么是 positive direction  $\tilde{g}_j=1$ ,要么是 negative direction  $\tilde{g}_j=-1$ 

#### Gaussian mechanism with post-processing thresholding.

- 1. sum of the gradient vectors,注入 Gaussian noise  $N(0,\sigma^2)$
- 2. 检查每个 gradient direction 的 noisy vote是否大于 threshold。保证了只选取高 agreement 的directions

# **TopAGG**

- 1. Top-k stochastic sign gradient quantization
- 2. DP gradient aggregation

Algorithm 3 - Differentially Private Gradient Compression and Aggregation (TopAgg). This algorithm takes gradients of teacher models and returns the compressed and aggregated differentially private gradient vector.

- 1: **Input:** Teacher number N, gradient vectors of teacher models  $\mathcal{G} = \{\mathbf{g}^{(1)}, \dots, \mathbf{g}^{(N)}\}$ , gradient clipping constant c, top-k, noise parameters  $\sigma$ , voting threshold  $\beta$
- 2: ▶ Phase I: Gradient Compression
- 3: **for** each teacher's gradient  $g^{(i)}$  **do**
- 4:  $\tilde{\mathbf{g}}^{(i)} \leftarrow \mathsf{TopkStoSignGrad}(\mathbf{g}^{(i)}, c, k)$
- 5: end for
- 6: ► Phase II: Differential Private Gradient Aggregation
- 7:  $\tilde{\mathbf{g}}^* \leftarrow \sum_{i=1}^N \tilde{\mathbf{g}}^{(i)} + \mathcal{N}(0, \sigma^2)$
- 8: ▶ Phase III: Gradient Thresholding (Post-Processing)
- 9: **for** each dimension  $\tilde{g}_{i}^{*}$  of  $\tilde{\mathbf{g}}^{*}$  **do**

10: 
$$\bar{g}_j = \begin{cases} 1, & \text{if } \tilde{g}_j^* \ge \beta N; \\ -1, & \text{if } \tilde{g}_j^* \le -\beta N; \\ 0, & \text{otherwise.} \end{cases}$$

- 11: end for
- 12: Return: g

# 4.2 Differential Privacy Analysis for DataLens

Rényi Differential Privacy.

**Theorem 1** (From RDP to DP [41]). *If a mechanism*  $\mathcal{M}$  *guarantees*  $(\lambda, \alpha)$ -RDP, then  $\mathcal{M}$  *guarantees*  $(\alpha + \frac{\log 1/\delta}{\lambda - 1}, \delta)$ -differential privacy for any  $\delta \in (0, 1)$ .

## **Data-Independent Privacy Bound**

gradient aggregation algorithm 保留了 DP 或者 RDP,则基于 post-processing,同样适用于 student generator

$$\widetilde{G} = ( ilde{g}^{(1)}, \dots, ilde{g}^{(N)})$$

 $ilde{g}^i$  是第 i 个 teacher 压缩后的 gradient

sum aggregation function

$$f_{sum}(\widetilde{G}) = \sum_{i=1}^N ilde{g}^{(i)}$$

applying Gaussian mechanism

$$\widetilde{G}_{\sigma f_{sum}}(\widetilde{G}) = f_{sum}(\widetilde{G}) + N(0,\sigma^2) = \sum_{\widetilde{q} \in \widetilde{G}} \widetilde{g} + N(0,\sigma^2)$$

Gaussian 机制提供了如下的 RDP guarantee:

**Theorem 2** (RDP Guarantee for Gaussian Mechanism [41]). If f has  $\ell_2$ -sensitivity s, then the Gaussian mechanism  $G_{\sigma}f$  satisfies  $(\lambda, s^2 \lambda/(2\sigma^2))$ -RDP.

**Theorem 3.** The TopAGG algorithm (Algorithm 3) guarantees  $(\frac{2k\lambda}{\sigma^2} + \frac{\log 1/\delta}{\lambda - 1}, \delta)$ -differential privacy for all  $\lambda \geq 1$  and  $\delta \in (0, 1)$ .

#### **Data-Dependent Privacy Bound**

data-dependent RDP bound for randomized algorithms

**Theorem 4** (Data-Dependent RDP Bound [44]). Let  $\mathcal{M}$  be a randomized algorithm with  $(\mu_1, \alpha_1)$ -RDP and  $(\mu_2, \alpha_2)$ -RDP guarantees and suppose that there exists a likely outcome  $\bar{\mathbf{g}}^*$  given a dataset D and a bound  $\tilde{q} \leq 1$  such that  $\tilde{q} \geq \Pr[\mathcal{M}(D) \neq \bar{\mathbf{g}}^*]$ . Additionally,

suppose that  $\lambda \leq \mu_1$  and  $\tilde{q} \leq e^{(\mu_2-1)\alpha_2}/\left(\frac{\mu_1}{\mu_1-1} \cdot \frac{\mu_2}{\mu_2-1}\right)^{\mu_2}$ . Then, for any neighboring dataset D' of D, we have:

$$D_{\lambda}\left(\mathcal{M}(D) \| \mathcal{M}\left(D'\right)\right) \leq \frac{1}{\lambda - 1} \log\left(\left(1 - \tilde{q}\right) \cdot \boldsymbol{A}\left(\tilde{q}, \mu_{2}, \alpha_{2}\right)^{\lambda - 1} + \tilde{q} \cdot \boldsymbol{B}\left(\tilde{q}, \mu_{1}, \alpha_{1}\right)^{\lambda - 1}\right),$$

where 
$$A(\tilde{q}, \mu_2, \alpha_2) \triangleq (1 - \tilde{q}) / \left(1 - (\tilde{q}e^{\alpha_2})^{\frac{\mu_2 - 1}{\mu_2}}\right), \quad B(\tilde{q}, \mu_1, \alpha_1) \triangleq e^{\alpha_1} / \tilde{q}^{\frac{1}{\mu_1 - 1}}.$$

data-independent privacy bound can achieve better utility with the aggregation and thresholding steps in TopAgg

**Theorem 5.** For any  $\bar{\mathbf{g}}^* \in \{0, 1\}^d$ , we have

$$\begin{split} \Pr[\mathcal{M}(\tilde{\mathcal{G}},N,\beta) \neq \bar{\mathbf{g}}^*] &= 1 - \prod_{\{j \mid \bar{g}_j^* = 1\}} \left(1 - \Phi\left(\frac{\beta N - f_j}{\sigma}\right)\right) \\ &\prod_{\{j \mid \bar{g}_j^* = -1\}} \Phi\left(\frac{\beta N - f_j}{\sigma}\right) \prod_{\{j \mid \bar{g}_j^* = 0\}} \operatorname{erf}\left(\frac{\beta N - f_j}{\sqrt{2}\sigma}\right) \end{split}$$

where  $\Phi$  is the cumulative distribution function of the normal distribution, erf is the error function, and  $f_j$  is the j-th dimension of the gradient vector sum  $\sum_{i=1}^{N} \tilde{\mathbf{g}}^{(i)}$  without the noise injection.

## 5. EXPERIMENTAL EVALUATION

## 5.1 Experimental Setup

与 3 个最新的 Baselines, 比较生成数据的实用性:

DP-GAN, PATE-GAN, GS-WGAN, G-PATE 在4个 image datasets.

#### **Datasets**

high dimensional image datasets

MNIST, Fashion-MNIST

- grayscale images of 28 \* 28 dimensions.
- 60,000 training examples
- 10,000 testing examples

#### CelebA datasets

- 202,599 color images of celebrity faces.
- 64\*64 \* 3
- CelebA-Gender 是二元分类,gender 是 label CelebA-Hair 使用3种颜色作为属性分类label

#### Places365 dataset

- 1.8 M high resolution color images of categories.
- 64 \* 64 \* 3

#### **Models**

#### **Dimensional**

50-dimensional for MNIST

64-dimensional ( $\epsilon=10$ ) for Fashion-MNIST

100-dimensional for CelebA

100-dimensional for Places 365

 $\epsilon = 1$ 

• top-k = 200

MNIST and Fashion-MNIST

• top-k = 700

CelebA and Places365

 $\epsilon = 10$ 

• top-k=350

MNIST and Fashion-MNIST

• top-k = 500

CelebA

• top-k = 700

Places365

#### **Evaluation Metrics**

评估:

1. data utility

test accuracy 指示了合成数据的实用性

2. visual quality

Inception Score(IS)

Frechet Inception Distance(FID)

## **5.2 Experimental Results**

## **Data Utility Evaluation**

在两种隐私预算设置的情况下比较DataLens 和4个baselines

• 
$$\epsilon = 1, \delta = 10^{(-5)}$$

• 
$$\epsilon = 10, \delta = 10^{(-5)}$$

DataLens 优于所有的 baselines

尤其是  $\epsilon = 1$  时候效果最好

GS-WGAN 对于 MNIST and Fashion-MNIST只有在  $\epsilon=10$  时候可以收敛

Table 1: Performance of different differentially private data generative models on Image Datasets: Classification accuracy of the model trained on the generated data and tested on real test data under different  $\varepsilon$  ( $\delta$  = 10<sup>-5</sup>).

| Methods<br>Dataset | DC-GAN ( $\varepsilon = \infty$ ) | ε                                    | DP-GAN           | PATE-GAN         | G-PATE                  | GS-WGAN          | DataLens             |
|--------------------|-----------------------------------|--------------------------------------|------------------|------------------|-------------------------|------------------|----------------------|
| MNIST              | 0.9653                            | $\varepsilon = 1$ $\varepsilon = 10$ | 0.4036<br>0.8011 | 0.4168<br>0.6667 | 0.5810<br><b>0.8092</b> | 0.1432<br>0.8075 | <b>0.7123</b> 0.8066 |
| Fashion-MNIST      | 0.8032                            | $\varepsilon = 1$ $\varepsilon = 10$ | 0.1053<br>0.6098 | 0.4222<br>0.6218 | 0.5567<br>0.6934        | 0.1661<br>0.6579 | 0.6478<br>0.7061     |
| CelebA-Gender      | 0.8149                            | $\varepsilon = 1$ $\varepsilon = 10$ | 0.5330<br>0.5211 | 0.6068<br>0.6535 | 0.6702<br>0.6897        | 0.5901<br>0.6136 | 0.7058<br>0.7287     |
| CelebA-Hair        | 0.7678                            | $\varepsilon = 1$ $\varepsilon = 10$ | 0.3447<br>0.3920 | 0.3789<br>0.3900 | 0.4985<br>0.6217        | 0.4203<br>0.5225 | 0.6061<br>0.6224     |
| Places365          | 0.7404                            | $\varepsilon = 1$ $\varepsilon = 10$ | 0.3200<br>0.3292 | 0.3238<br>0.3796 | 0.3483<br>0.3883        | 0.3375<br>0.3725 | 0.4313<br>0.4875     |

## Evaluation under small privacy budget

privacy budget 越小,protection guarantees 越大

随着  $\epsilon$  的增大,不同的 DP models 逐渐收敛,并且 accuracy 增加

Table 2: Performance Comparison of different differentially private data generative models on Image Datasets under small privacy budget which provides strong privacy guarantees ( $\varepsilon \le 1$ ,  $\delta = 10^{-5}$ ).

|     | MNIST  |          |        |         |          | Fashion-MNIST |          |        |         |          |
|-----|--------|----------|--------|---------|----------|---------------|----------|--------|---------|----------|
| ε   | DP-GAN | PATE-GAN | G-PATE | GS-WGAN | DataLens | DP-GAN        | PATE-GAN | G-PATE | GS-WGAN | DataLens |
| 0.2 | 0.1104 | 0.2176   | 0.2230 | 0.0972  | 0.2344   | 0.1021        | 0.1605   | 0.1874 | 0.1000  | 0.2226   |
| 0.4 | 0.1524 | 0.2399   | 0.2478 | 0.1029  | 0.2919   | 0.1302        | 0.2977   | 0.3020 | 0.1001  | 0.3863   |
| 0.6 | 0.1022 | 0.3484   | 0.4184 | 0.1044  | 0.4201   | 0.0998        | 0.3698   | 0.4283 | 0.1144  | 0.4314   |
| 0.8 | 0.3732 | 0.3571   | 0.5377 | 0.1170  | 0.6485   | 0.1210        | 0.3659   | 0.5258 | 0.1242  | 0.5534   |
| 1.0 | 0.4046 | 0.4168   | 0.5810 | 0.1432  | 0.7123   | 0.1053        | 0.4222   | 0.5567 | 0.1661  | 0.6478   |

## **Visual Quality Evaluation**

Table 3: Quality evaluation of images generated by different differentially private data generative models on Image Datasets: we use Inception Score (IS) to measure the visual quality of the generated data under different  $\varepsilon$  ( $\delta = 10^{-5}$ ).

| Dataset           | Real<br>data | ε       | DP-<br>GAN   | PATE-<br>GAN | G-<br>PATE   | GS-<br>WGAN         | DataLens         |
|-------------------|--------------|---------|--------------|--------------|--------------|---------------------|------------------|
| MNIST             | 9.86         | 1<br>10 | 1.00<br>1.00 | 1.19<br>1.46 | 3.60<br>5.16 | 1.00<br><b>8.59</b> | <b>4.37</b> 5.78 |
| Fashion-<br>MNIST | 9.01         | 1<br>10 | 1.03<br>1.05 | 1.69<br>2.35 | 3.41<br>4.33 | 1.00<br><b>5.87</b> | <b>3.93</b> 4.58 |
| CelebA            | 1.88         | 1<br>10 | 1.00<br>1.00 | 1.15<br>1.16 | 1.11<br>1.12 | 1.00<br>1.00        | 1.18<br>1.42     |

#### 5.3 Ablation Studies

- the data-dependent and data-independent privacy bounds
- the hyper-parameter impacts
- the comparison with different gradient compression methods

#### Data-Independent Bound v.s. Data-Dependent Bound

在每个 training epoch 情况下的,privacy budget consumption

data-independent bound is always tighter than the data-dependent

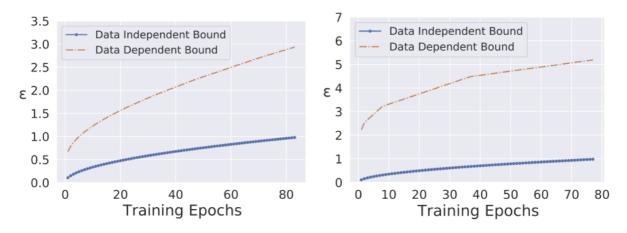


Figure 2: Ablation studies on the data dependent bound v.s. data independent bound on MNIST (left) and CelebA-Hair (right). The data independent bound always yields tighter privacy bound than the data dependent analysis, given high dimensionality of gradients.

## **Ablation studies on hyper-parameters**

- teachers 越多,Performance 越好,save privacy budgets.
- top-k 越小的时候,model 收敛越慢,而且会收敛到一个 bad solution top-k越大的时候,引入了更大的 DP noise,模型回达到隐私预算的限制
- threshold 越大,容易忽视 top-k voted gradient information.
- clipping value c 越小,容易有更好的收敛性,以及数据实用性。

# (a) Hyper-parameters Search for MNIST and Fashion-MNIST

|                  |                  | Top-k            |                  | # of Teachers    |                      |                         |  |
|------------------|------------------|------------------|------------------|------------------|----------------------|-------------------------|--|
|                  | 100              | 200              | 300              | 2000             | 3000                 | 4000                    |  |
| MNIST            | 0.5889           | 0.7123           | 0.6753           | 0.5841           | 0.7061               | 0.7123                  |  |
| Fashion          | 0.5738           | 0.6478           | 0.6088           | 0.5608           | 0.5952               | 0.6478                  |  |
| β                | 0                | 0.1              | 0.3              | 0.5              | 0.7                  | 0.9                     |  |
| MNIST<br>Fashion | 0.6361<br>0.5859 | 0.6450<br>0.6103 | 0.6890<br>0.6060 | 0.6921<br>0.6122 | <b>0.7123</b> 0.6213 | 0.6956<br><b>0.6478</b> |  |

但是 teachers 越多,每个 discriminator 分到的 training data 就越少,导致了worse performance (如CelebA-Gender)

# (b) Hyper-parameters Search for CelebA-Hair and CelebA-Gender

|                              |                  | Top-k            |                  | # of Teachers    |                      |                         |  |
|------------------------------|------------------|------------------|------------------|------------------|----------------------|-------------------------|--|
|                              | 500              | 700              | 900              | 4000             | 6000                 | 8000                    |  |
| CelebA-Gender<br>CelebA-Hair | 0.6922<br>0.5792 | 0.7058<br>0.6061 | 0.6811<br>0.5769 | 0.6378<br>0.5669 | <b>0.7058</b> 0.5835 | 0.6936<br><b>0.6061</b> |  |
| β                            | 0.5              | 0.6              | 0.7              | 0.8              | 0.85                 | 0.9                     |  |
| CelebA-Gender<br>CelebA-Hair | 0.6440<br>0.4957 | 0.6789<br>0.5669 | 0.6922<br>0.5612 | 0.6861<br>0.6022 | <b>0.7058</b> 0.5835 | 0.6381<br><b>0.6061</b> |  |

# **Ablation Studies on the Gradient Compression Methods**

 $D^2$ P-Fed and FetchSGD

Table 5: Accuracy Comparison of different gradient compression methods (TopAgg, D<sup>2</sup>P-Fed, FetchSGD). We report the test classification accuracy of models trained with data generated with each technique under  $\varepsilon = 1$  and  $\delta = 10^{-5}$ .

| Methods<br>Dataset | ТорАсс | $\mathbf{D}^2\mathbf{P}\text{-}\mathbf{Fed}$ | FetchSGD |
|--------------------|--------|--|----------|
| MNIST              | 0.7123 | 0.1424                                       | 0.6935   |
| Fashion-MNIST      | 0.6478 | 0.1667                                       | 0.6387   |
| CelebA-Gender      | 0.7058 | 0.4445                                       | 0.6552   |
| CelebA-Hair        | 0.6061 | 0.2893                                       | 0.4926   |

## **Runtime Analysis**

Table 6: Running Time Comparison of different gradient compression methods (TopAgg, D<sup>2</sup>P-Fed, FetchSGD). We report the average training time per epoch on different datasets under  $\varepsilon=1$  and  $\delta=10^{-5}$ .

| Methods<br>Dataset | ТорАсс   | <b>D</b> <sup>2</sup> <b>P-Fed</b> | FetchSGD |
|--------------------|----------|------------------------------------|----------|
| MNIST              | 338.34 s | 492.43s                            | 785.34 s |
| Fashion-MNIST      | 340.84s  | 471.02s                            | 775.35s  |
| CelebA-Gender      | 1196.60s | 3683.22s                           | 2622.40s |
| CelebA-Hair        | 1120.59s | 8092.50 s                          | 2620.63s |

# Ablation Studies on the Impact of Different Components in DataLens

components:

- (1) top-k,
- (2) stochastic gradient quantization
- (3) gradient thresholding

Table 7: Ablation studies on the impact of different components of Datalens pipeline on Image Datasets: We report the test classification accuracy of models trained with data generated based on different variants of Datalens under  $\varepsilon=1$ ,  $\delta=10^{-5}$ . The first row of each data groups presents the performance of Datalens.

| Component Dataset | Top-k | Stochastic<br>Quantization | Aggregation<br>Thresholding | Accuracy |
|-------------------|-------|----------------------------|-----------------------------|----------|
|                   | ✓     | ✓                          | ✓                           | 0.7123   |
| MNIST             | Х     | ✓                          | 1                           | 0.5170   |
|                   | ✓     | ×                          | ✓                           | 0.6741   |
|                   | ✓     | ✓                          | ×                           | 0.6361   |
|                   | ✓     | ✓                          | ✓                           | 0.6478   |
| Fashion-MNIST     | Х     | ✓                          | ✓                           | 0.4775   |
|                   | ✓     | ×                          | ✓                           | 0.6159   |
|                   | ✓     | ✓                          | ×                           | 0.5859   |
|                   | ✓     | 1                          | ✓                           | 0.7058   |
| CelebA-Gender     | Х     | ✓                          | 1                           | 0.6134   |
|                   | ✓     | ×                          | ✓                           | 0.6889   |
|                   | ✓     | ✓                          | ×                           | 0.6860   |
|                   | ✓     | ✓                          | ✓                           | 0.6061   |
| CelebA-Hair       | X     | ✓                          | 1                           | 0.3318   |
|                   | ✓     | ×                          | ✓                           | 0.5325   |
|                   | ✓     | ✓                          | X                           | 0.5504   |

## 6. RELATEDWORK

#### **DP Generative Models**

现有的 works 被证明能在 Low dimensional datasets 有较好的 performance 但是要么是 low data utility,要么是 high sampling complexity.

应用 DP-SGD 到 GAN,DPGAN 通过给 discriminator gradients 添加 Gaussian noise DP-CGAN,GS-WGAN 当应用到 high-dimensional datasets,由于 privacy budget 的限制,仍然存在 low data utility

#### **PATE-GAN**

结合了 PATE framework 与 GAN。

训练多个 teacher discriminators, 并更新 student discriminators。

under limited privacy budget

G-PATE 直接使用 teacher 训练 student,使用 random projection 减小了 gradient dimension

DataLens 在 high dimensional 显著提高了 utility

# **DP SGD Training**

应用 DP 到 SGD

# **Gradient Compression**

DataLens 使用 PATE framework,应用了 sign compression 作为 teacher voting to save privacy budget.

FetchSGD 提出 CountSketch data structure and top-k operation

但是 FetchSGD 缺少 privacy guarantee

TopAGG 结合了 stochastic sign 和 top-k gradient compression

# 7. Conclusion

- DataLens 应用于 high dimensional data
- TopAGG执行 gradient compression and aggregation
- DP analysis and convergence analysis
- DataLens outperforms 其他的DP generative models,尤其是在 high dimensional 或者 limited privacy budget