

>>> **Privacy-Preserving Data Generation:**
>>> Towards Generating Privacy-Preserving, Synthetic and
Useful Time Series ECG Data for Anomaly Detection

KTH x RISE
Sijun John Tu
March 7, 2024

>>> Outline

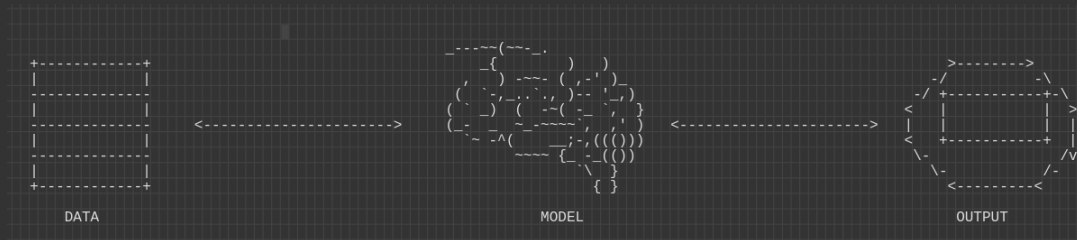
1. Project introduction
2. Dataset: MITBIH ECG data
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>>> Machine Learning Pipeline

● ● ● Figure: High-level machine learning pipeline



>>> Anomaly detection using privacy-preserving, synthetic time series data

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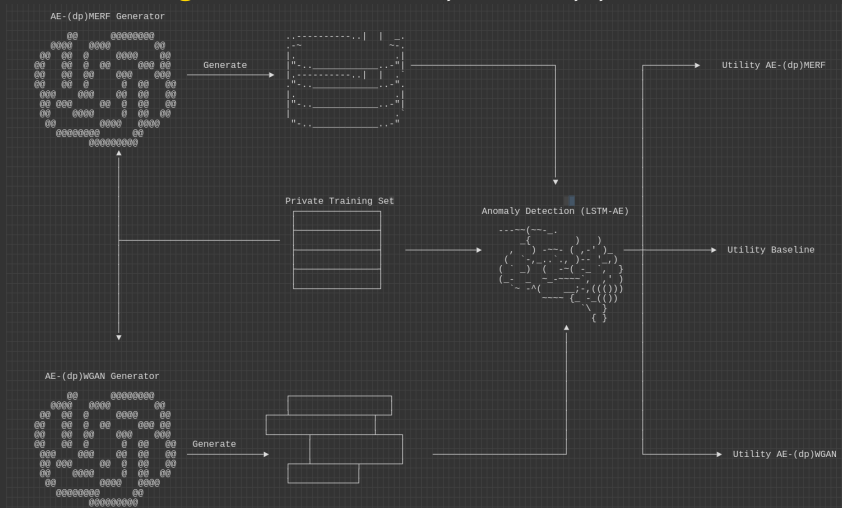
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Goal: generate useful and privacy-preserving ECG data for anomaly detection (heartbeat arrhythmia).

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5. **Contaminate** training data with anomalous heartbeats and repeat.

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>>> Heartbeat Arrhythmia

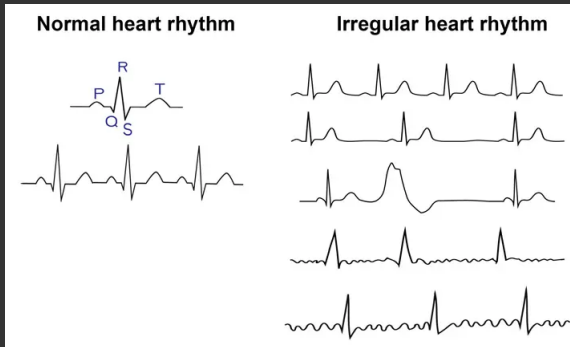


Figure: Different heartbeat arrhythmias ¹

¹source: <https://www.parkwayshenton.com.sg/health-plus/article/arrhythmia-guide>

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Two reasons for this semi-supervised approach: high class imbalance and no need for labelling.

>>> Baseline Model

Model is a LSTM-AE that is **trained only on regular, private samples** with the goal to reconstruct normal samples. The classification is made based on the reconstruction error.

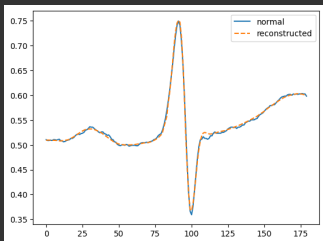


Figure: reconstruction on normal sample

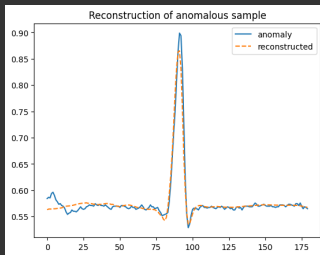
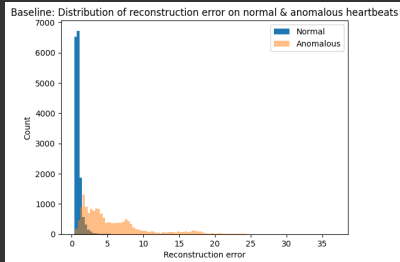


Figure: reconstruction on anomalous sample

>>> Classification based on Reconstruction Error



We can clearly see a **difference in error distribution** for regular and anomalous samples. We choose the **threshold that maximises the classification accuracy**.

Figure: Distribution of reconstruction error on regular & anomalous samples

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Definition (Differential Privacy)

A randomised algorithm \mathcal{M} is (ϵ, δ) - differentially private if for all set of outcomes $S \subset \text{ran}\mathcal{M}$ and for all databases x, y , such that they **only differ in one element**, we have

$$\mathbb{P}(\mathcal{M}(x) \in S) \leq e^\epsilon \cdot \mathbb{P}(\mathcal{M}(y) \in S) + \delta \quad , \quad (1)$$

where the probability is taken over the randomness of \mathcal{M} .

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Informally. Replacing one record in the data will not change the outcome of algorithm \mathcal{M} *too much* (specified via privacy budget ϵ). The lower ϵ the stricter the privacy guarantees.

>>> Examples of DP mechanism

\$ Gaussian mechanism

- Add **Gaussian noise** to output of some function.
- For a given function $f : \mathbb{N}^{|\mathcal{X}|} \rightarrow \mathbb{R}^d$, privacy parameters $\epsilon \in (0, 1)$ and $\delta > 0$ define the gaussian mechanism $F(x)$ as follows:

$$F(x) = f(x) + \mathcal{N}(0, \sigma^2) \quad (2)$$

where the variance is calibrated to satisfy DP.

\$ DP-SGD

- DP version for training neural networks
- **Add noise to gradients** while training

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AE-(dp)WGAN

- \$ Model based on GAN network, which are commonly used in image generation.
- \$ Based on RTSGAN, which delivers state of the art performance for time series data.
- \$ No private counterpart, hence we will implement our own private version.

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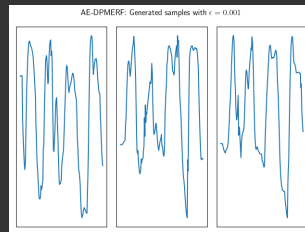
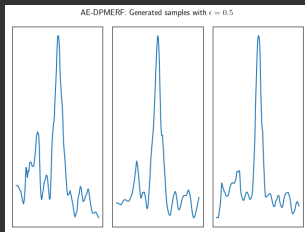
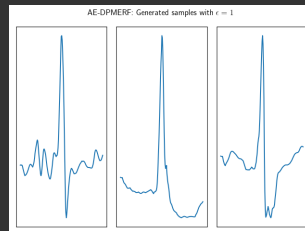
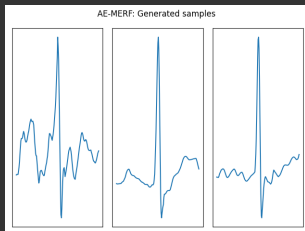


Figure: AE-(dp)MERF generated samples

>>> AE-(DP)MERF

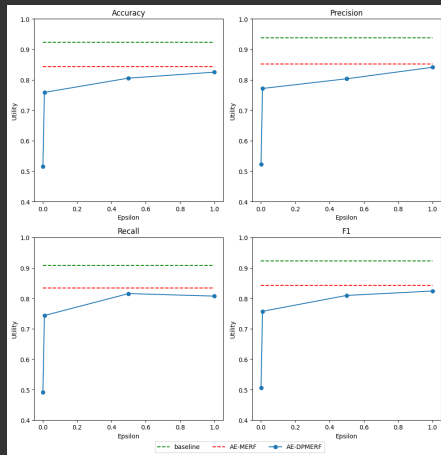


Figure: Results of AE-(DP)MERF with different privacy budgets (lower epsilon means higher privacy)

>>> AE-(dp)WGAN

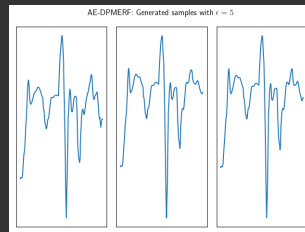
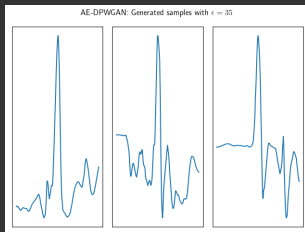
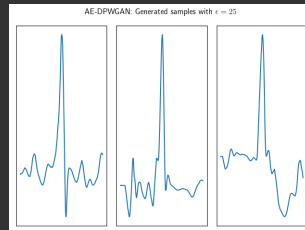
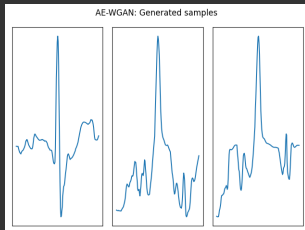


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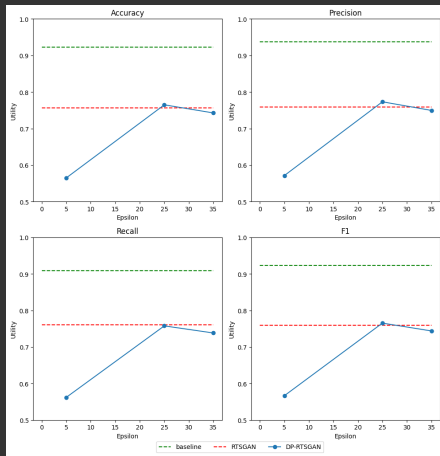


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- \$ AE-(dp)WGAN gives worse utility and can only work with meaningless privacy budgets ϵ .
- \$ We lose utility when replacing original data with non-private synthetic data.
- \$ BUT: Adding privacy does not further degrade the utility for anomaly detection too much until too much noise is added.

>>> Contamination

We **contaminate** the train set that only consists of regular samples with **1%, 2%, 5% anomalous samples** (the percentage of heartbeat arrhythmias is estimated to be around max. 5%).

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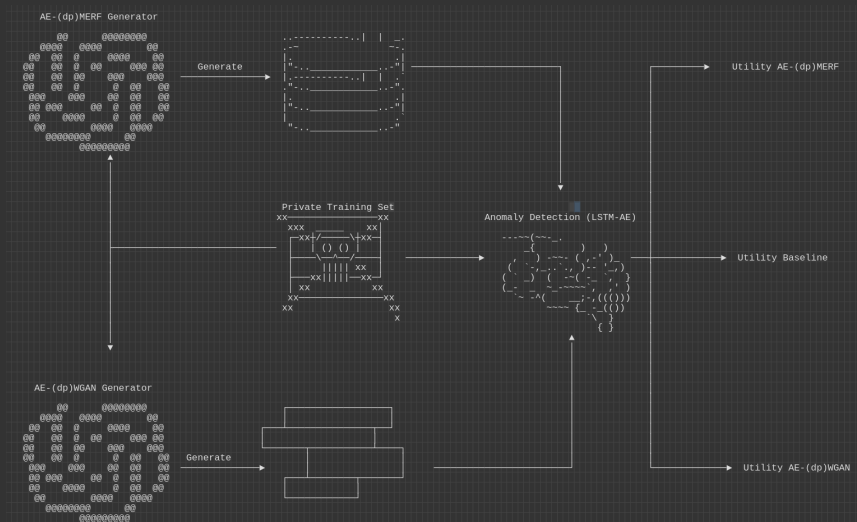


Figure: Structure of Contamination Experiment

>>> Contamination: AE-(DP)MERF

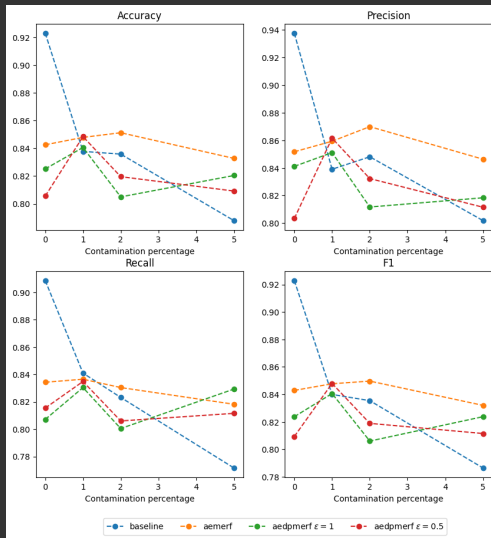


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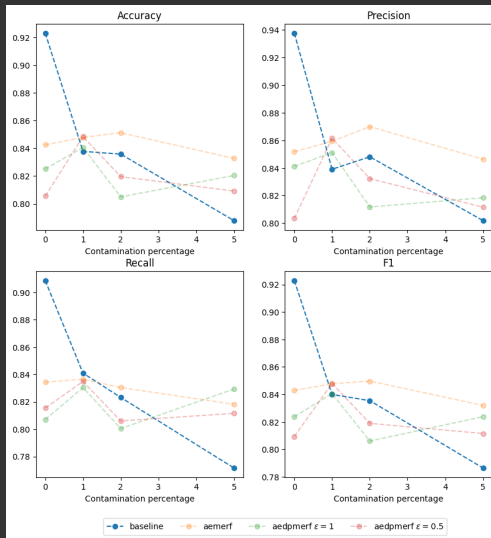


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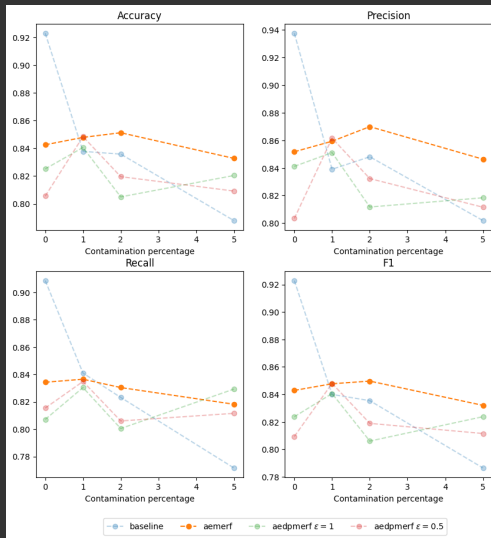


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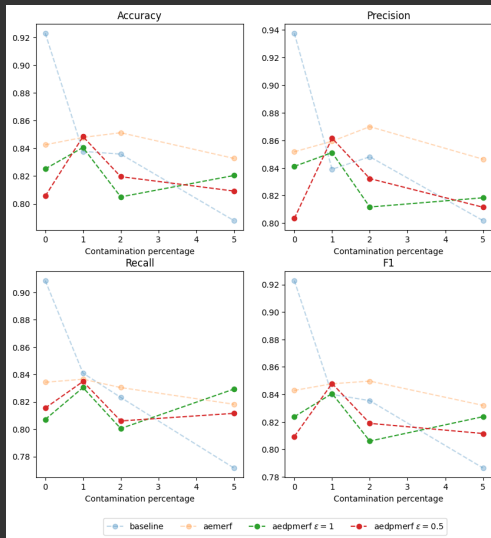


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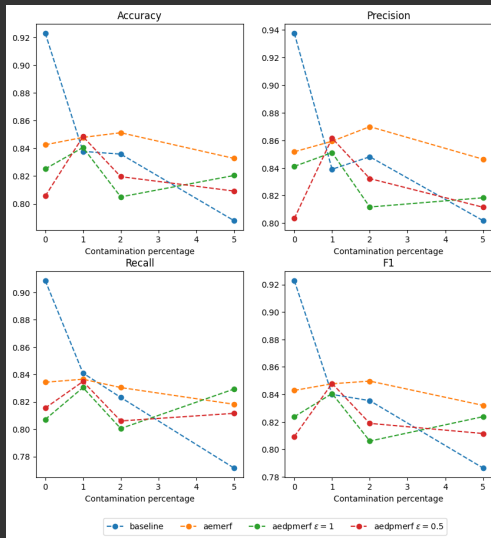


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- \$ We measured the **utility** of the synthetic data via the downstream task of anomaly detection (heartbeat arrhythmia).
- \$ We investigated the **robustness** of the data generation by **contaminating** the data set with anomalous samples.

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- \$ AE-(dp)MERF works better than GAN based approach.
- \$ The **Privacy-Utility-Tradeoff is more nuanced** and depends on the use case. For anomaly detection, privacy and utility can go hand in hand.
- \$ Synthetic data and DP can add **robustness**.

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>>> Future Work
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- \$ Further investigate **robustness**
- \$ Verify theoretical privacy guarantees with empirical tests, e.g. **membership inference attacks**

>>> Privacy-Preserving Acknowledgement

Thank you Aflsono, Apslotsuo, Hna, Sihahd!

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-  Ang, Yihao et al. (2023). TSGBench: Time Series Generation Benchmark. arXiv: 2309.03755 [cs.LG].
-  Dwork, Cynthia, Aaron Roth, et al. (2014). “The algorithmic foundations of differential privacy”. In: Foundations and Trends® in Theoretical Computer Science 9.3–4, pp. 211–407.
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-  Hu, Yuzheng et al. (2023). SoK: Privacy-Preserving Data Synthesis. arXiv: 2307.02106 [cs.CR].
-  Pei, Hengzhi et al. (2021). “Towards Generating Real-World Time Series Data”. In: Proceedings of the 2021 IEEE International Conference on Data Mining (ICDM).

>>> **BACKUP**

>>> Model Architecture

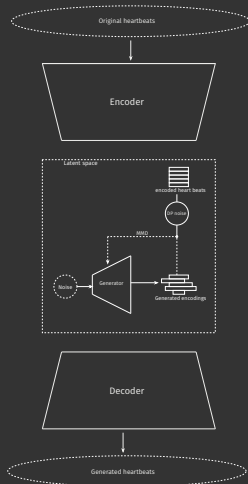


Figure: AE-(dp)MERF architecture

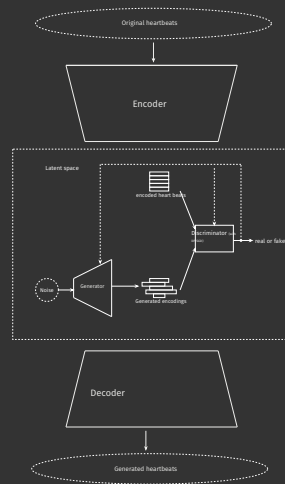


Figure: Architecture of AE-(dp)WGAN

>>> Gaussian Mechanism

For a given function $f : \mathbb{N}^{|\mathcal{X}|} \rightarrow \mathbb{R}^d$, privacy parameters $\epsilon \in (0, 1)$ and $\delta > 0$ define the gaussian mechanism $F(x)$ as follows:

$$F(x) = f(x) + \mathcal{N}(0, \sigma^2) \quad (3)$$

where the variance is calibrated by the sensitivity of f and the given privacy level, such that $\sigma \geq \frac{2\Delta f}{\epsilon} \ln(\frac{1.25}{\delta})$

>>> Performance metrics

\$ Accuracy measures the overall percentage of correct classifications:

$$Accuracy = \frac{TP + TN}{TP + FP + TN + FN} \quad . \quad (4)$$

\$ Precision looks only on the samples that are labelled as anomalies and computes the percentages of correctly detected anomalies:

$$Precision = \frac{TP}{TP + FP} \quad . \quad (5)$$

\$ Recall looks at all true anomalies and computes the percentage of correctly detected anomalies

$$Recall = \frac{TP}{TP + FN} \quad . \quad (6)$$

\$ F1 computes the an average of Precision and Recall

$$F1 = \frac{2 \cdot Precision \cdot Recall}{Precision + Recall} \quad . \quad (7)$$

>>> DP Illustrated

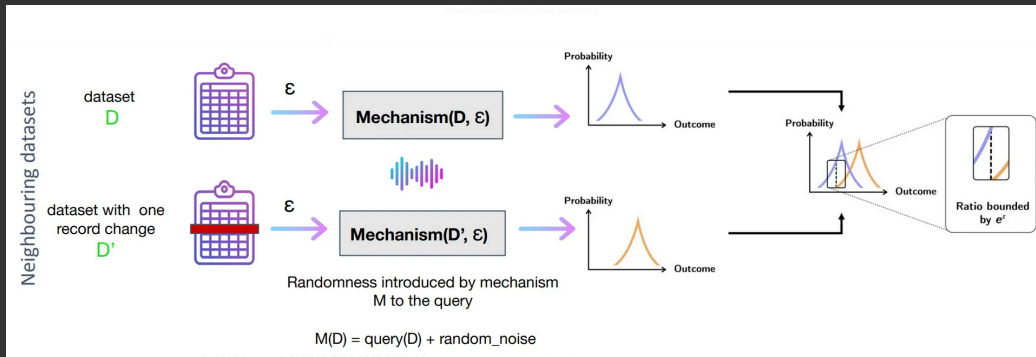


Figure: Illustration of DP²

²taken from: <https://medium.com/dsaid-govtech/protecting-your-data-privacy-with-differential-privacy-an-introduction-abee1d7fcb63>



Terminal

