

# Universal Exact Compression of Differentially Private Mechanisms

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#### Introduction

### Local differential privacy (DP) [1].

Local randomizer  $\mathcal{A}:\mathcal{X} o\mathcal{Z}$  with distribution  $P_{Z|X}$  satisfies  $(\varepsilon, \delta)$ -local DP if for any  $x, x' \in \mathcal{X}$  and measurable set  $\mathcal{S} \subseteq \mathcal{Z}$ ,  $\Pr(Z \in \mathcal{S}|X = x) \le e^{\varepsilon} \cdot \Pr(Z \in \mathcal{S}|X = x') + \delta.$ 

### Compression of DP mechanisms.

**Objective**: Compress DP mechanisms exactly (i.e.,  $Z \sim P_{Z|X}$ ) to near-optimal sizes, while ensuring privacy guarantees.

#### **Prior works:**

- · [2-5]: Compress  $\varepsilon$ -local DP mechanism **approximately**.
- · [6,7]: Dithered quantization tools ensure a correct simulated distribution, but only for additive noise mechanisms.

#### Poisson Functional Representation (PFR) [8]

Let  $(T_i)_i$  be a Poisson process with rate 1, independent of  $Z_i \overset{\text{i.i.d.}}{\sim}$ Q. Then  $(Z_i, T_i)_i$  is a Poisson process with intensity measure  $Q \times \lambda_{[0,\infty)}$ . Fix distribution P absolutely continuous w.r.t Q. Let

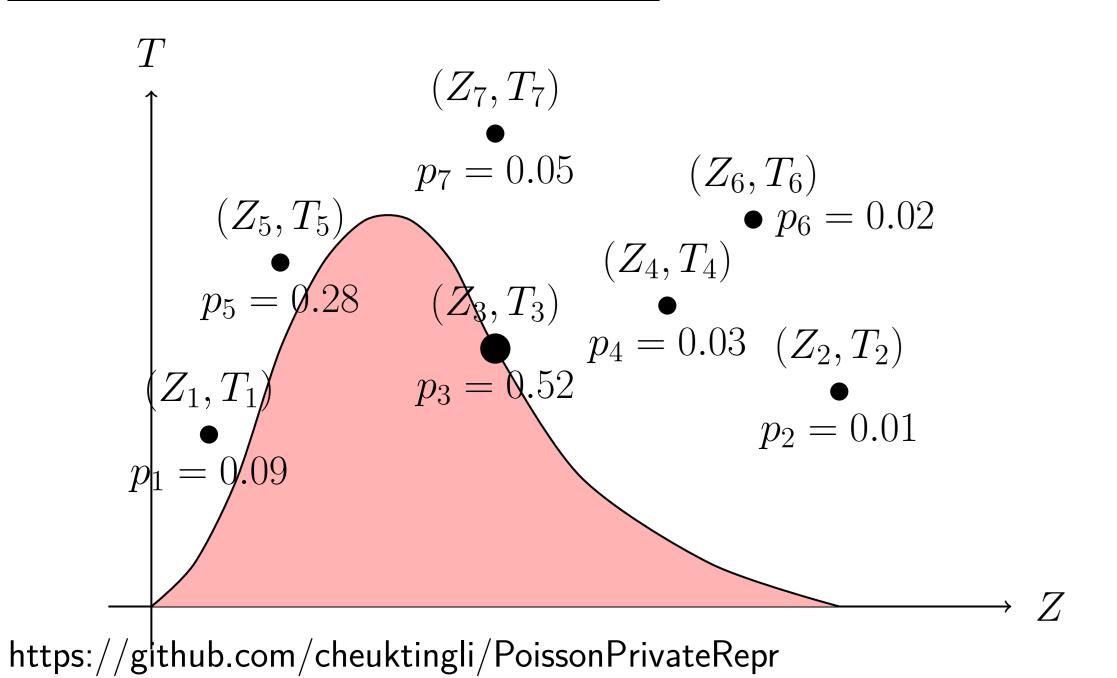
$$\widetilde{T}_i \triangleq T_i \cdot \left(\frac{\mathrm{d}P}{\mathrm{d}Q}(Z_i)\right)^{-1}.$$

**Theorem**:  $K \triangleq \arg\min_i \tilde{T}_i$  and  $Z = Z_K$ , then  $Z \sim P$ . Our contributions: Poisson private representation, which is:

- (a) **Exact**: simulates  $P_{Z|X}$  exactly;
- (b) **Universal**: simulates any DP mechanism;
- (c) Communication-efficient: compresses  $P_{Z|X}$  to

$$I(X; Z) + \log (I(X; Z) + 1) + O(1)$$
 bits.

(d) **Private**: ensures both local and central DP. **Poisson Private Representation**  $(p_k \triangleq \Pr(K = k))$ :



# Poisson Private Representation (PPR)

#### Algorithm 1 (PPR).

**Input:** private  $x \in \mathcal{X}$ ,  $(\varepsilon, \delta)$ -local DP mechanism  $P_{Z|X}$ , reference distribution Q, parameter  $\alpha > 1$ .

(a) Generate shared randomness between user and server

$$(Z_i)_{i=1,2,\dots}\stackrel{\mathsf{i.i.d.}}{\sim} Q.$$

- (b) The user knows  $(Z_i)_i, x, P_{Z|X}$  and performs:
- (1) Generate the Poisson process  $(T_i)_i$  with rate 1.
- (2) Compute  $\tilde{T}_i \triangleq T_i \cdot \left(\frac{dP_{Z|X}(\cdot|x)}{dQ}(Z_i)\right)^{-1}$ .
- (3) Generate  $K \in \mathbb{Z}_+$  with

$$\Pr\left(K = k\right) = \tilde{T}_k^{-\alpha} / \left(\sum_{i=1}^{\infty} \tilde{T}_i^{-\alpha}\right).$$

- (4) Compress and send K (e.g., by Elias delta code).
- (c) The server, which knows  $(Z_i)_i, K$ , outputs  $Z = Z_K$ .

### Privacy guarantees

- **1 Thm 4.5**: If the mechanism  $P_{Z|X}$  is  $\varepsilon$ -DP, then PPR  $P_{(Z_i)_i,K|X}$  with  $\alpha > 1$  is  $2\alpha\varepsilon$ -DP.
- **Thm 4.8**: If  $P_{Z|X}$  is  $(\varepsilon, \delta)$ -DP, then PPR  $P_{(Z_i)_i,K|X}$  is  $(\alpha \varepsilon + \varepsilon)$  $\tilde{\varepsilon}, 2(\delta + \tilde{\delta})$ )-DP, for  $\alpha > 1$ ,  $\tilde{\varepsilon} \in (0, 1]$  and  $\tilde{\delta} \in (0, 1/3]$  s.t.  $\alpha \le e^{-4.2}\tilde{\delta}\tilde{\varepsilon}^2/(-\ln\tilde{\delta}) + 1.$

#### **Exactness**

The output Z of PPR follows  $P_{Z|X}$  exactly.

### **Communication Efficiency**

**Thm 4.3**: For PPR with  $\alpha > 1$ , message K satisfies

$$\mathbb{E} \left[ \log_2 K \right] \le D_{\mathsf{KL}} \left( P(\cdot | x) || Q(\cdot) \right) + \log_2(3.56) / \min \left( (\alpha - 1)/2, 1 \right).$$

K can be encoded by a prefix-free code with expected length pprox $D_{\mathsf{KL}}(P(\cdot|x)||Q(\cdot))$  bits within a  $\log$  gap. If  $X \sim P_X$  is random, take  $Q = P_Z$  and the expected length  $\approx I(X; Z)$  (near-optimal). **Corollary 4.4**: For  $P_{Z|X}$  with  $\varepsilon$ -local DP, the compression size  $\leq \ell + \log_2(\ell + 1) + 2$  (bits),

where  $\ell \triangleq \varepsilon \log_2 e + \log_2(3.56) / \min((\alpha - 1)/2, 1)$ .

#### Remarks

- The exactness of PPR follows from the PFR [8].
- While the algorithm requires infinite samples, it can be reparametrized to terminate in finite steps.
- When  $\alpha = \infty$ , PPR reduces to PFR.

# Application: Metric Privacy and Laplace Mechanism

For a mechanism  $\mathcal{A}$  with  $P_{Z|X}$  and a metric  $d_{\mathcal{X}}$  over  $\mathcal{X}$ , it satisfies  $\varepsilon \cdot d_{\mathcal{X}}$ -privacy [9] if  $\forall x, x' \in \mathcal{X}$ ,  $\mathcal{S} \subseteq \mathcal{Z}$ , we have

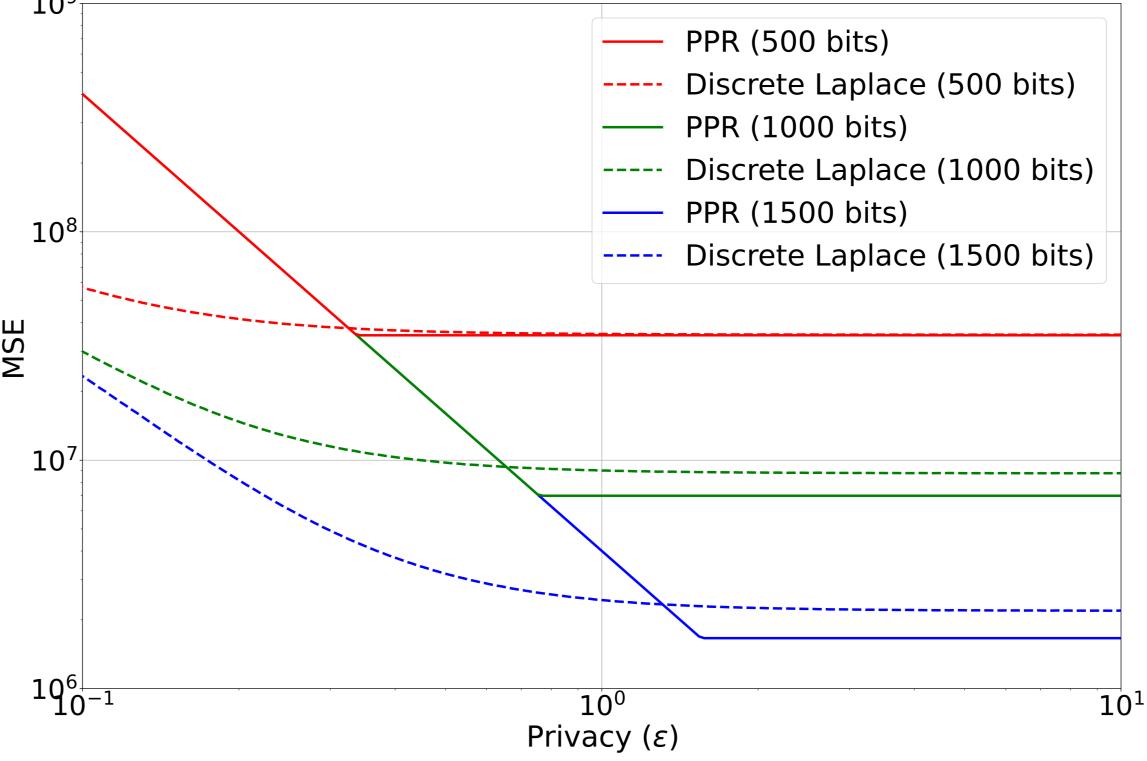
$$\Pr(Z \in \mathcal{S} \mid X = x) \le e^{\varepsilon \cdot d_{\mathcal{X}}(x, x')} \Pr(Z \in \mathcal{S} \mid X = x').$$

#### PPR-compressed Laplace mechanism:

For Laplace mechanism  $P_{Z|X}$  with  $X \in \{x \in \mathbb{R}^d | \|x\|_2 \le C\}$  and proposal distribution  $Q=\mathcal{N}(0,(\frac{C^2}{d}+\frac{d+1}{\varepsilon^2})\mathbb{I}_d)$ , the output of PPR has MSE  $\frac{d(d+1)}{\varepsilon^2}$ ,  $2\alpha\epsilon \cdot d\chi$ -privacy and compression size  $\leq \ell + \log_2(\ell+1) + 2$  bits, where  $\ell \triangleq$ 

$$\frac{d}{2}\log_2\left(\frac{2}{e}\left(\frac{C^2\varepsilon^2}{d} + d + 1\right)\right) - \log_2\frac{\Gamma(d+1)}{\Gamma(\frac{d}{2}+1)} + \frac{\log_2(3.56)}{\min\{\frac{\alpha-1}{2}, 1\}}.$$

We compare with the discrete Laplace mechanism [9], d = 500.



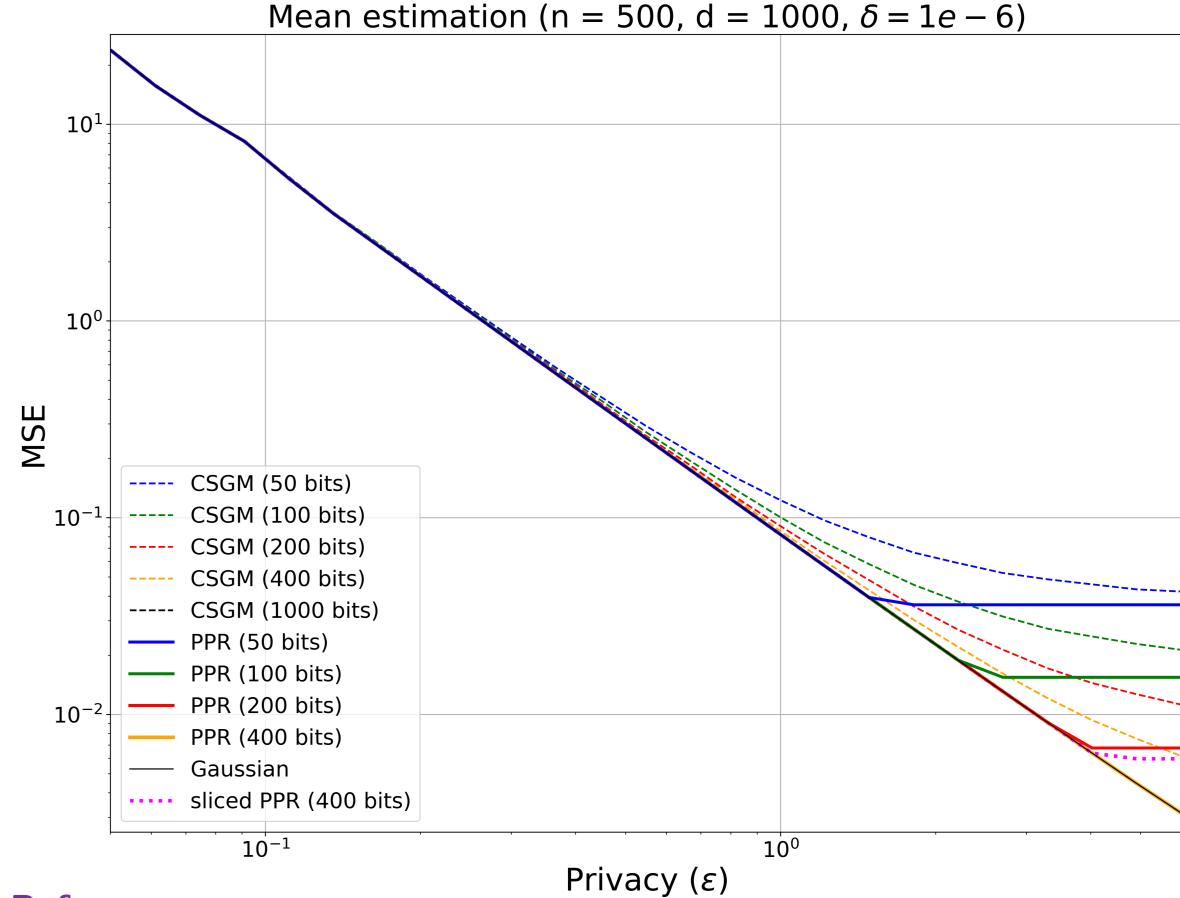
### **Distributed Mean Estimation**

Consider n users, each with data  $X_i \in \mathbb{R}^d$ . They use **Gaussian mechanism** and send  $Z_i \sim \mathcal{N}(X_i, \frac{\sigma^2}{n}\mathbb{I}_d)$  to server, where  $\sigma \geq 1$  $C\sqrt{2\ln(1.25/\delta)}/\varepsilon$ . Server estimates mean as  $\hat{\mu}(Z^n) = \frac{1}{n}\sum_i Z_i$ . Using PPR to compress the Gaussian mechanism:

- $\hat{\mu}(Z^n) = \frac{1}{n} \sum_i Z_i$  is unbiased, has  $(\varepsilon, \delta)$ -central DP.
- PPR satisfies  $(2\alpha\sqrt{n}\varepsilon, 2\delta)$ -local DP for  $\epsilon < 1/\sqrt{n}$ .
- The average per-client communication cost is at most

$$\frac{d}{2}\log\left(\frac{n\varepsilon^2}{2d\log(1.25/\delta)} + 1\right) + \frac{\log_2(3.56)}{\min\{(\alpha - 1)/2, 1\}}$$
 bits.

Compare to CSGM [10] on distributed mean estimation:



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