

# Differential privacy without a central database

Boston Differential Privacy Summer School, 6-10 June 2022

**Uri Stemmer**

## About this course

- The local model ✓
- The shuffle model ✓
- Streaming/online settings ✓
- Differential privacy as a tool

# **Differential privacy as a tool**

## **Today's Outline**



- 1. DP is the enemy of overfitting**
- 2. Application to answering adaptive queries**
- 3. Application to adaptive streaming**

**Find the next number of the sequence**

**1, 3, 5, 7, ?**

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Correct solution

217341

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Because when

$$f(x) = \frac{18111}{2} x^4 - 90555 x^3 + \frac{633885}{2} x^2 - 452773 x + 217331$$

*many maths*

*wow*

$$f(1) = 1$$

$$f(2) = 3$$

$$f(3) = 5$$

$$f(4) = 7$$

$$f(5) = 217341$$

*very logic*

*great*

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Correct solution

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Because when

$$f(x) = \frac{18111}{2} x^4 - 90555 x^3 + 63222 x^2 - 17531 x + 1$$

**Overfitting:**  $f$  behaves good on the data but fails to generalize

$$f(2) = 3$$

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# The Generalization Properties of DP (“anti overfitting”)

## Warmup 1:

- Let  $\mathcal{D}$  be a distribution over a domain  $X$ , and fix a predicate  $h: X \rightarrow \{0, 1\}$
- Let  $S \sim \mathcal{D}^n$ . Then by the Hoeffding bound, w.h.p. we have  $\frac{1}{|S|} \cdot \sum_{x \in S} h(x) \approx \mathbb{E}_{x \sim \mathcal{D}}[h(x)]$

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## Warmup 2:

- Let  $\mathfrak{D}$  be a distribution over a domain  $X$
- Let  $\mathcal{A}: X^n \rightarrow 2^X$  be an algorithm that takes a sample and outputs a predicate
- Let  $S \sim \mathfrak{D}^n$  and let  $h \leftarrow \mathcal{A}(S)$
- Can we claim that the empirical average is close to the expectation?
- Not in general. E.g.,  $\mathcal{A}$  might choose the function  $h(x) = \mathbb{1}\{x \in S\}$



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## Theorem [DFHPRR'15, BNSSSU'16]:

- Let  $\mathcal{A}: X^n \rightarrow 2^X$  be a differentially private algorithm that outputs a predicate  $h: X \rightarrow \{0, 1\}$
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Here we explain only why this is true in expectation, i.e.,  $\mathbb{E}_{\substack{S \sim \mathcal{D} \\ h \leftarrow \mathcal{A}(S)}} [h(S)] \approx \mathbb{E}_{\substack{S \sim \mathcal{D} \\ h \leftarrow \mathcal{A}(S)}} [h(\mathcal{D})]$

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Consider 2 experiments:

- $S = (x_1, \dots, x_n) \sim \mathcal{D}$
- $i \in_R \{1, 2, \dots, n\}$
- $h \leftarrow \mathcal{A}(S)$
- Return  $h(x_i)$

$\approx$   
**DP**

- $S = (x_1, \dots, x_n) \sim \mathcal{D}$
- $i \in_R \{1, 2, \dots, n\}$
- $h \leftarrow \mathcal{A}(S \setminus \{x_i\})$
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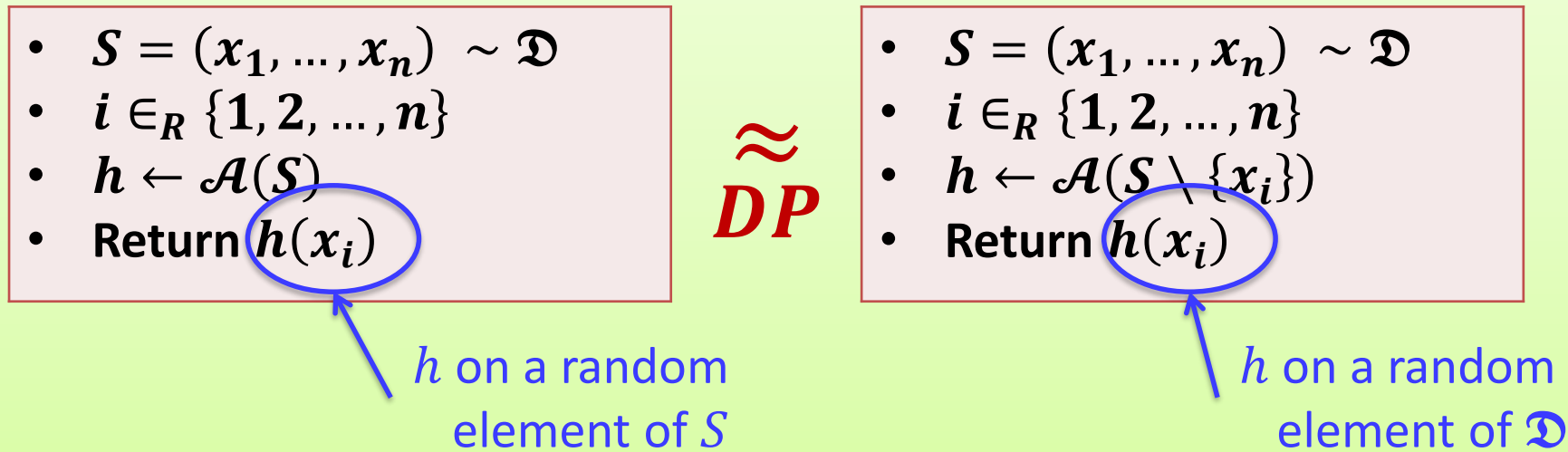
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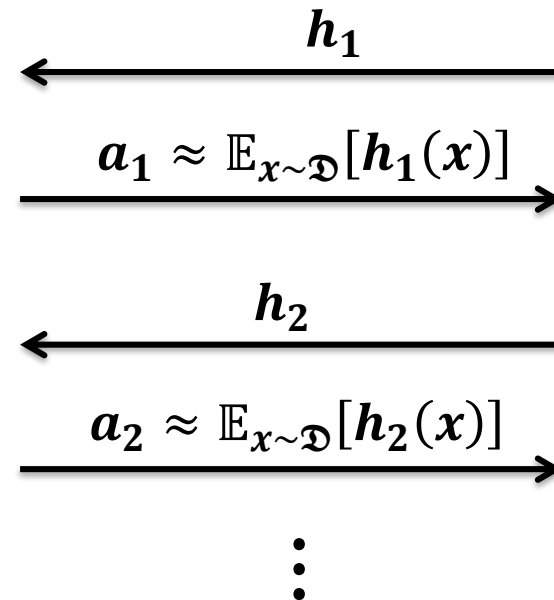
# Recall: The Statistical Queries Model

- Let  $\mathcal{D}$  be an unknown distribution over a domain  $X$
- Consider a data analyst who wants to learn properties of  $\mathcal{D}$
- The analyst interacts with  $\mathcal{D}$  via *statistical queries*:

In each step, the analyst specifies a predicate  $h: X \rightarrow \{0, 1\}$  and obtains an estimate for  $\mathbb{E}_{x \sim \mathcal{D}}[h(x)]$



Unknown dist.  $\mathcal{D}$   
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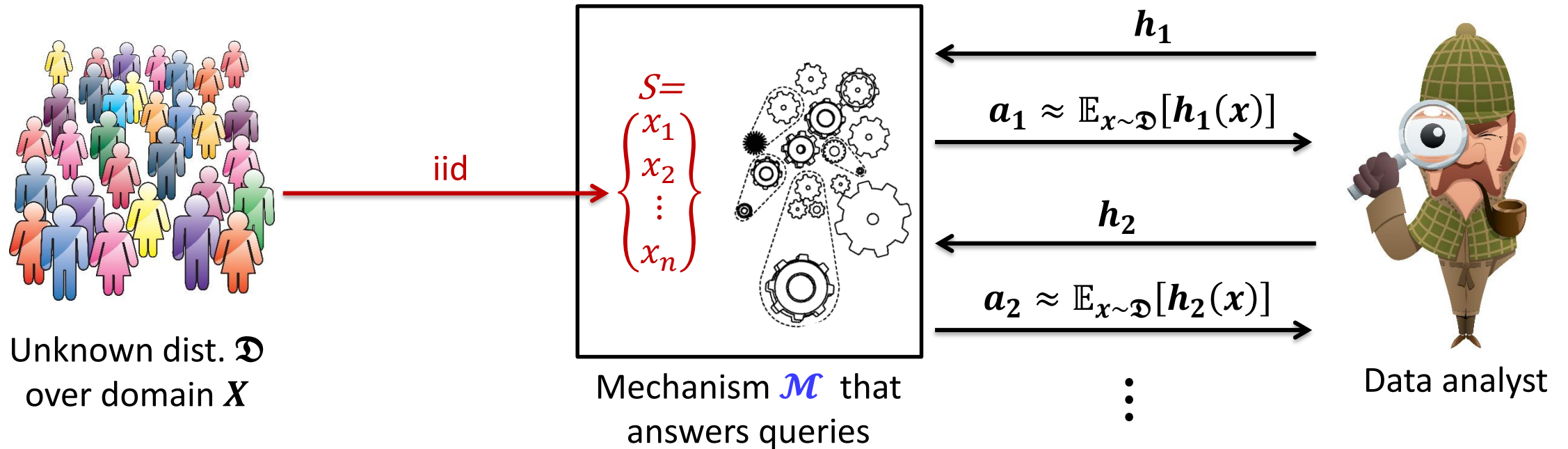


Data analyst

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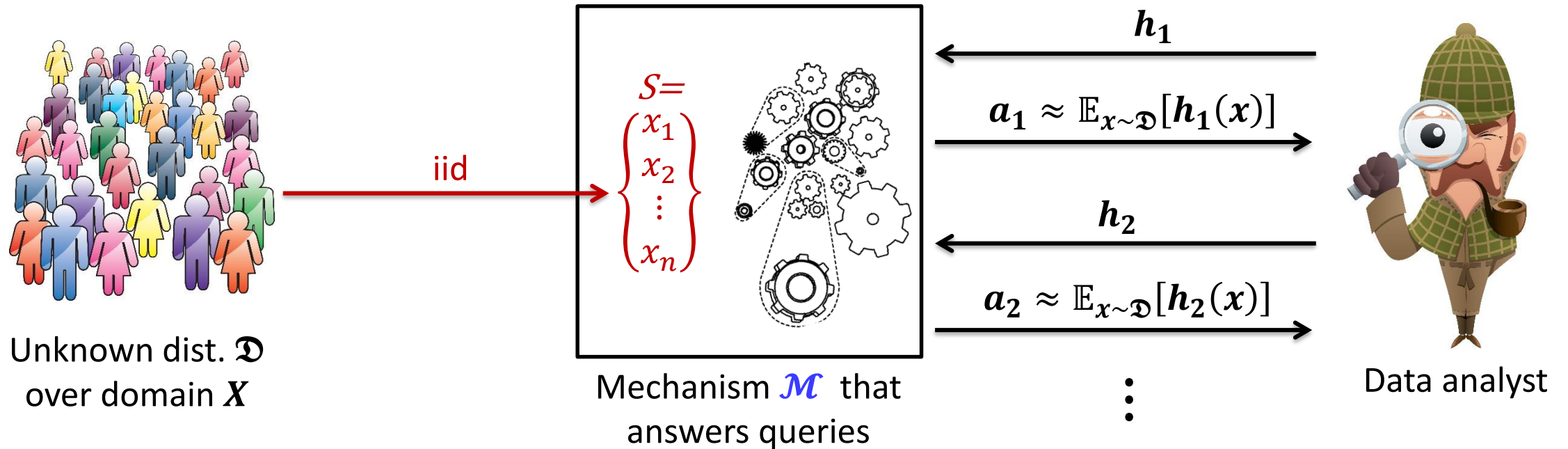
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We want: w.h.p.  $\forall j, |a_j - \mathbb{E}_{x \sim \mathcal{D}}[h_j(x)]| \leq \alpha$

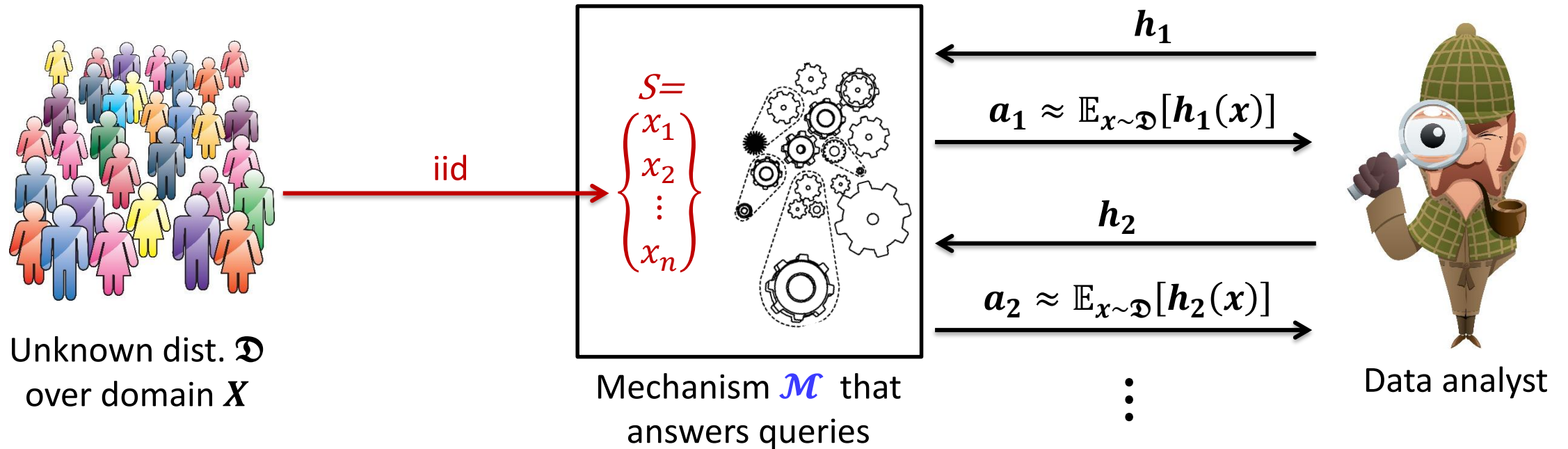
What is the number of samples  $n$  that  $\mathcal{M}$  needs to ensure this as a function of  $\alpha$  and the number of queries  $k$ ?



# Recall: The Statistical Query Model

- Let  $\mathcal{D}$  be
  - Consider
  - The analyst
- The challenge is that the analyst can choose its queries adaptively
  - We want to provide accuracy w.r.t.  $\mathcal{D}$
  - If we are not careful, we could quickly overfit to  $S$

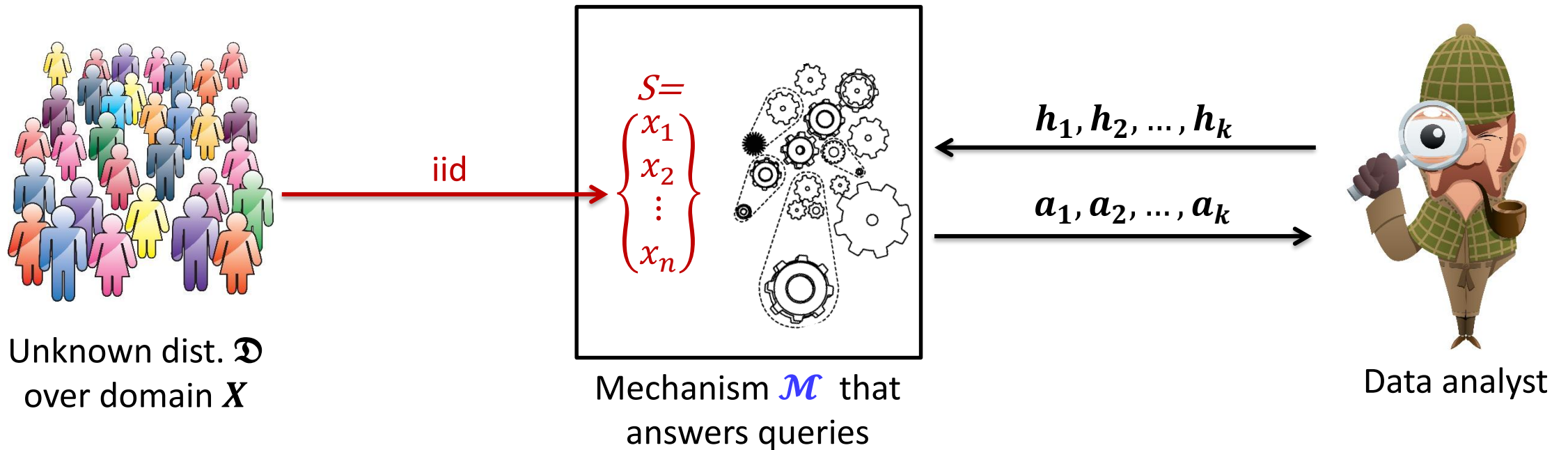
In each round  $j$ , the analyst chooses a query  $h_j: X \rightarrow \{0, 1\}$  and obtains an estimate for  $\mathbb{E}_{x \sim \mathcal{D}}[h_j(x)]$



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# Step back: Non adaptive game



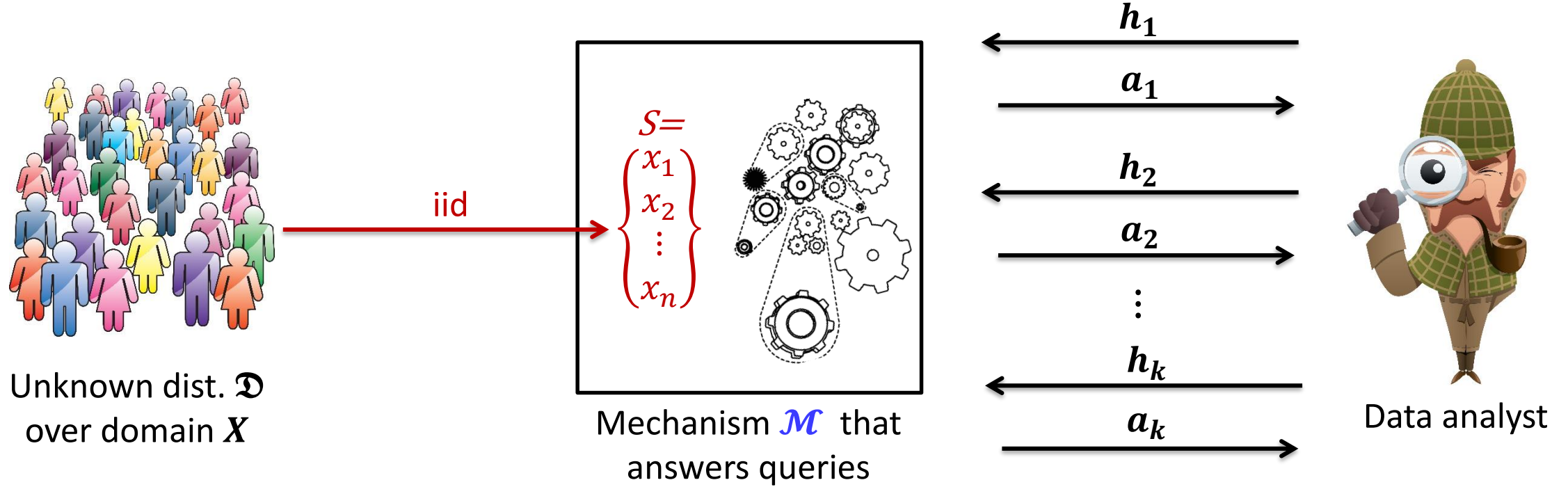
**Natural solution:** Answer every  $h_i$  with its empirical avg  $a_i = h_i(S)$

**Hoeffding:** w.h.p.,  $h_i(S) \approx h_i(\mathcal{D})$  for all  $i$ , provided  $n \gtrsim \frac{1}{\alpha^2} \log k$

**Can answer exponential number of non-adaptive queries!**

Notation:  $h(\mathcal{D}) = \mathbb{E}_{x \sim \mathcal{D}}[h(x)]$  ,  $h(S) = \frac{1}{n} \sum_{i=1}^n h(x_i)$

# Recall the adaptive model



Can we answer with empirical average, i.e., answer every

$$h \text{ with } h(S) = \frac{1}{n} \sum_{i=1}^n h(x_i) \quad ?$$

## ***Negative result for adaptive case:***

***Answering every  $h_i$  with  $h_i(S)$  fails after 1 query***

- Domain  $X = \{1, 2, \dots, 2n\}$
- Database  $S$  with  $n$  iid uniform samples from  $X$

Goal: After 1 query, find  $h$  s.t.  $h(S) \gg h(\mathcal{D})$

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### **Step 1: Recover the database**

- Define  $h_1(x) = 0.\underbrace{000000 \dots 0}_x 1$ , and query  $h_1(S) = ?$   
#zeroes =  $x \cdot \log n$
- **Observe:** low-order bits of  $h_1(S)$  reveal all entries of  $S$

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If  $S = (1, 3, 4, 4, 4)$  then  $\sum_{x \in S} h_1(x)$  is

$$\begin{array}{r} 0.0001 \\ +0.0000000001 \\ +0.000000000001 \\ +0.0000000000001 \\ +0.00000000000001 \\ \hline 0.0001000001011 \end{array}$$

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### **Step 2: Overfitting**

- Define  $h_2(x) = \begin{cases} 1 & , x \in S \\ 0 & , x \notin S \end{cases}$
- **Observe:**  $h_2(S) = 1$  but  $h_2(\mathcal{D}) \leq \frac{1}{2}$

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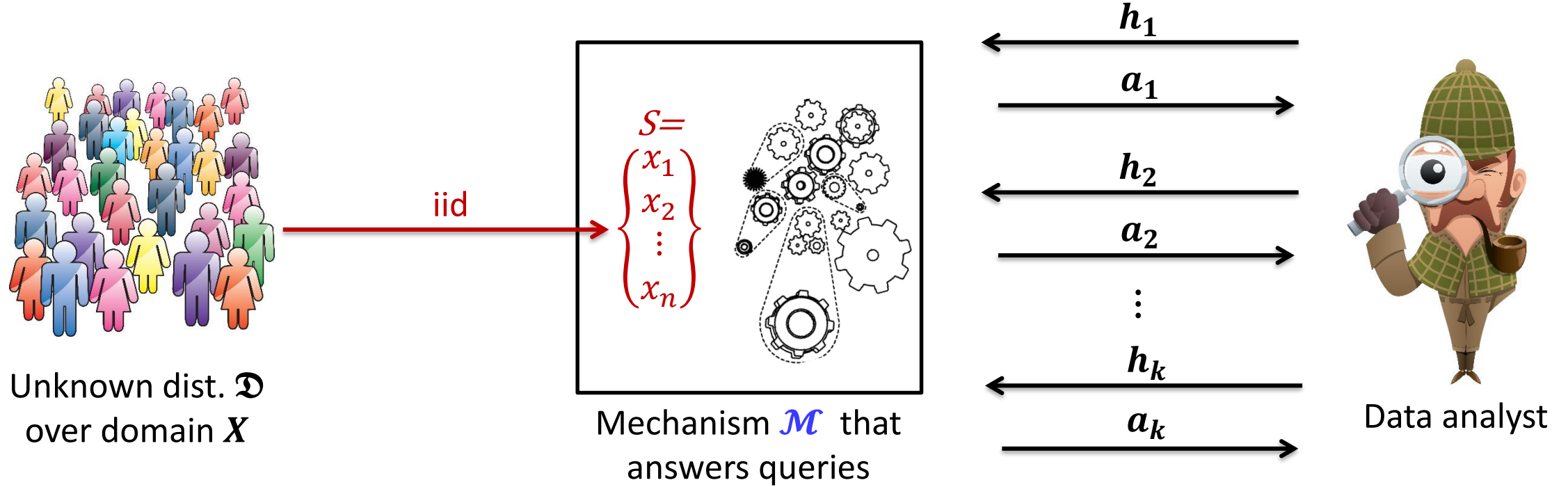
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**Takeaway:** Learning info about the data set allows the analyst to overfit



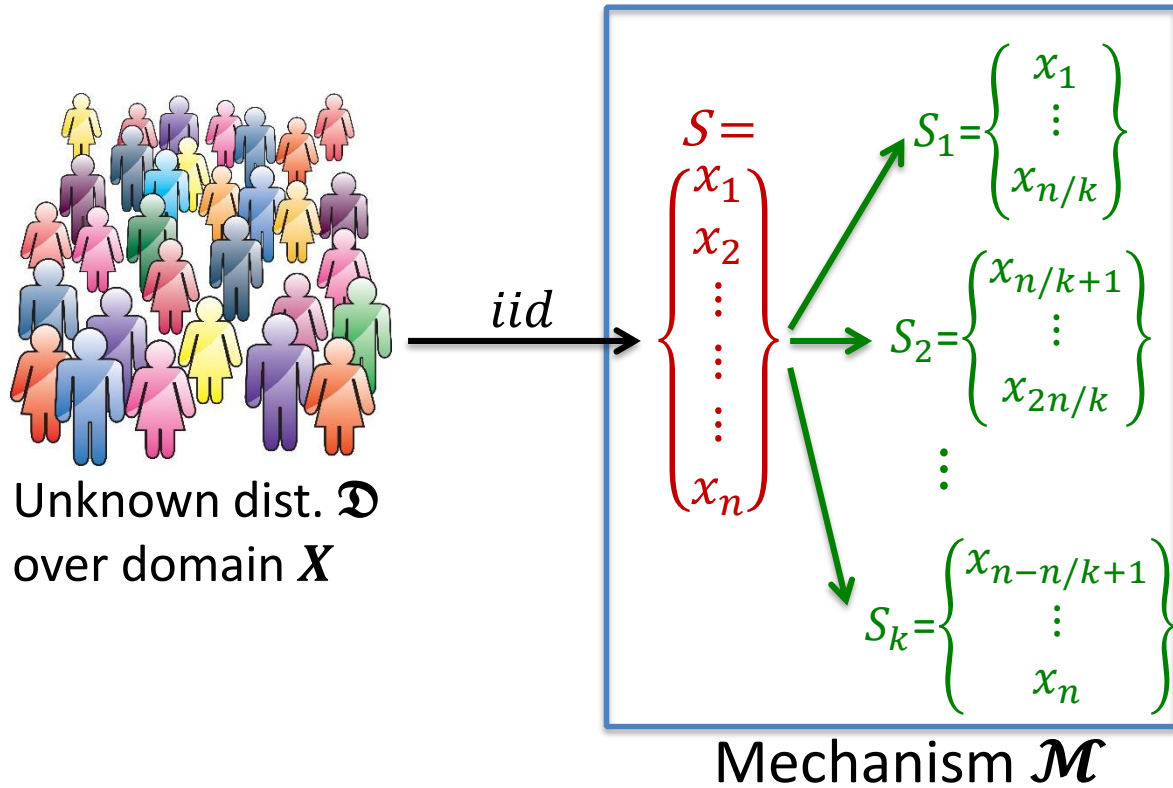
# Recall the adaptive model



So far: reusing the data and answering with empirical average does not work

# Natural approach #2: Data splitting

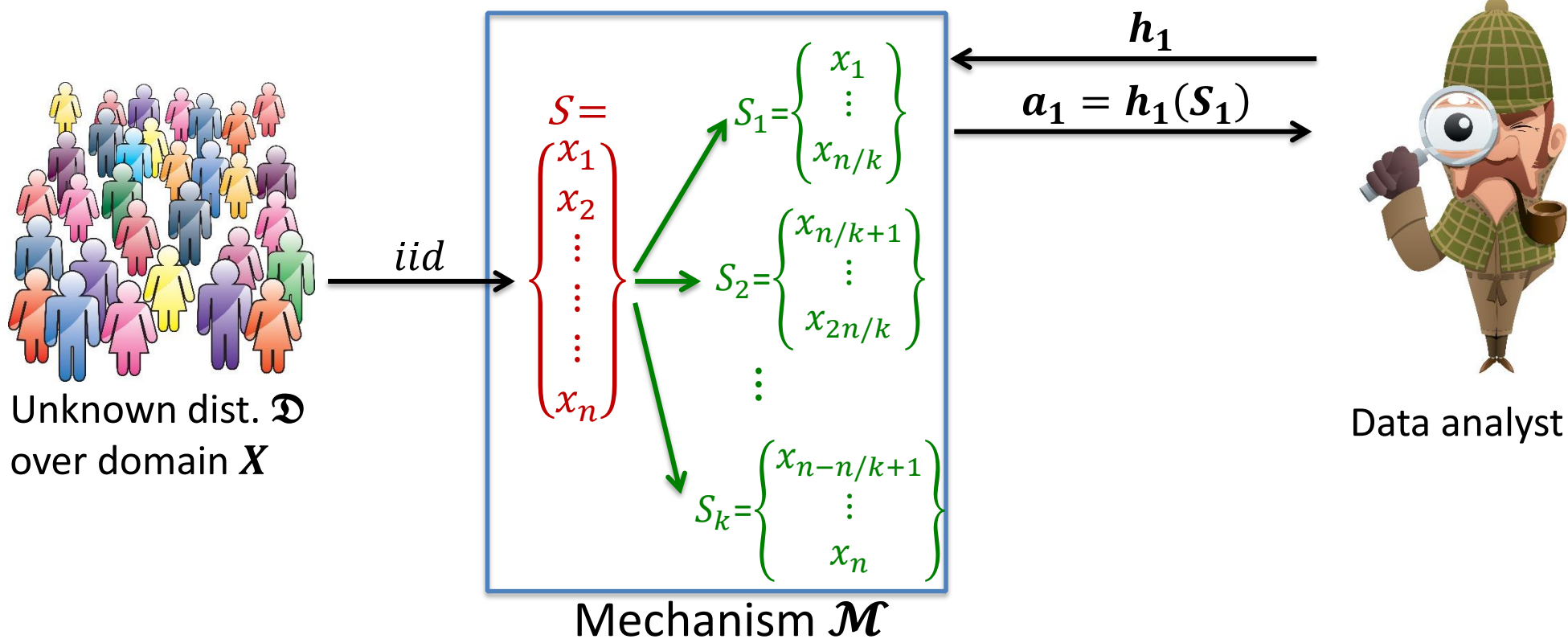
- Divide the data set into  $k$  chunks of size  $n/k$  each
- Answer  $h_i$  using its empirical mean on chunk  $i$



Data analyst

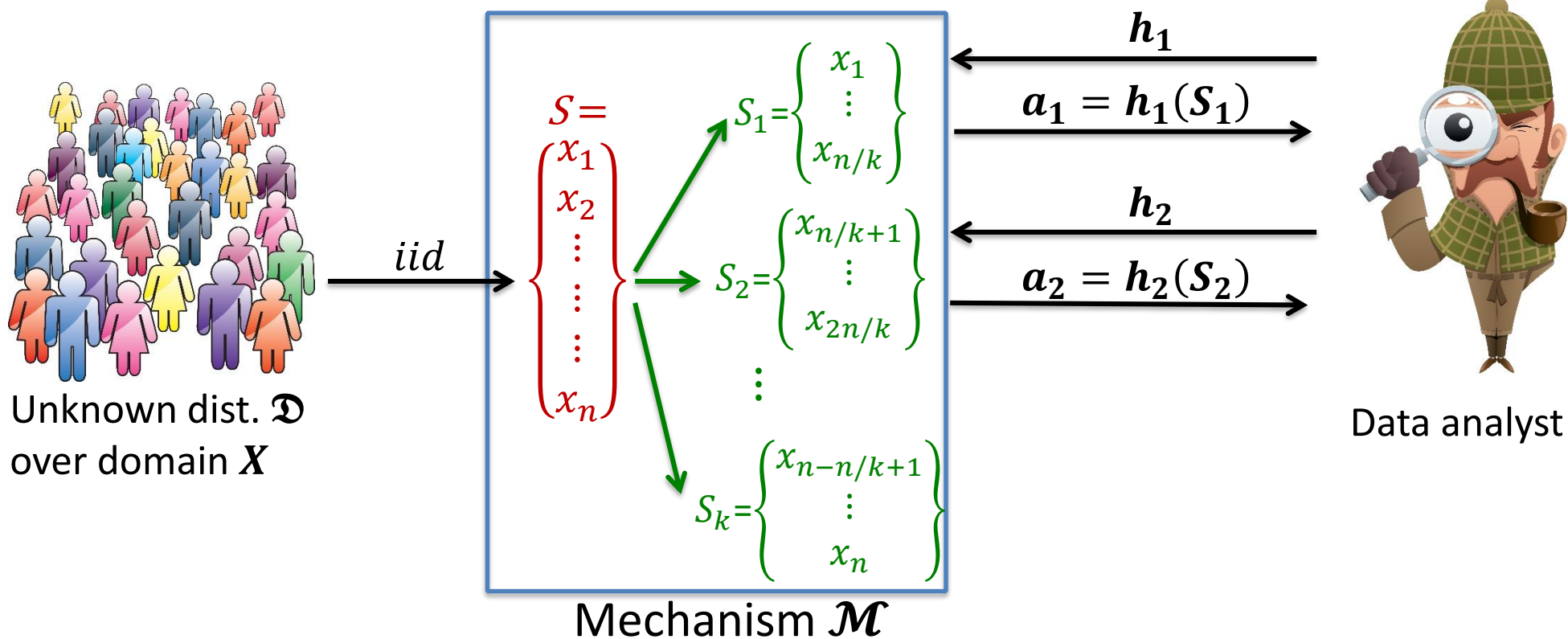
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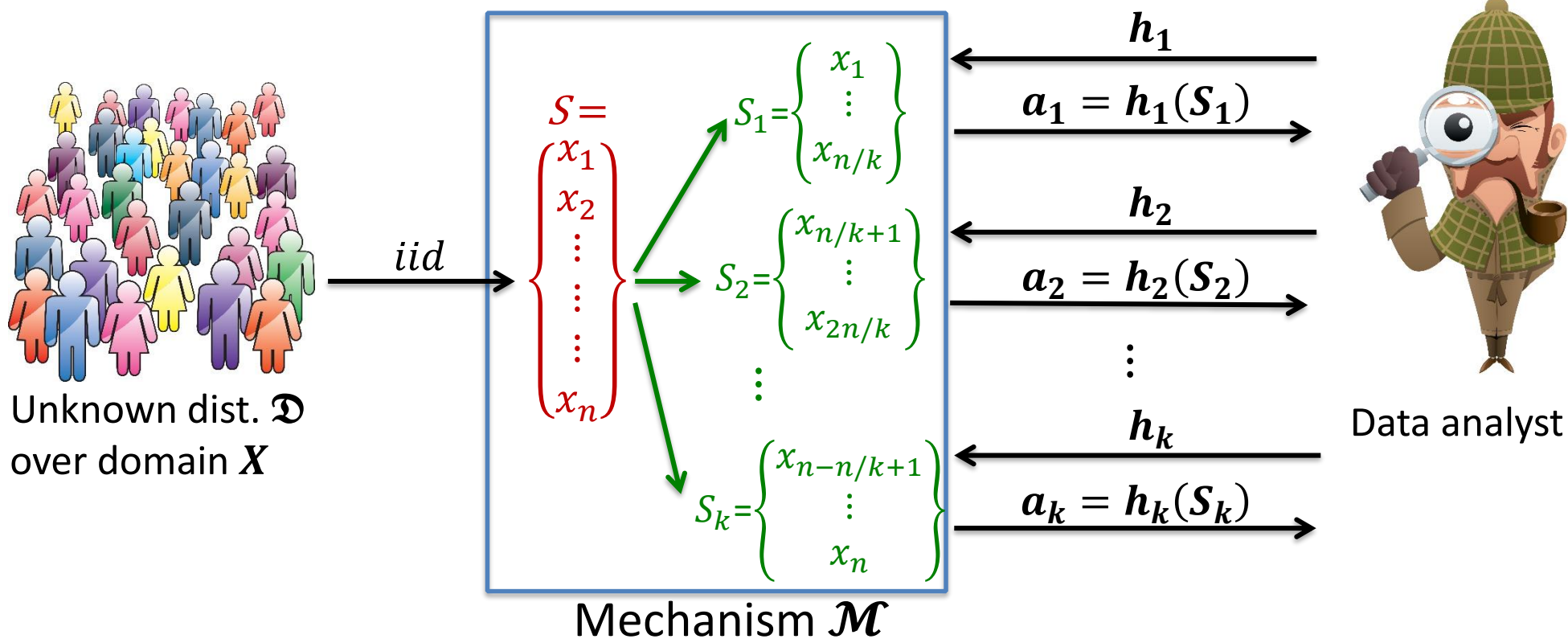
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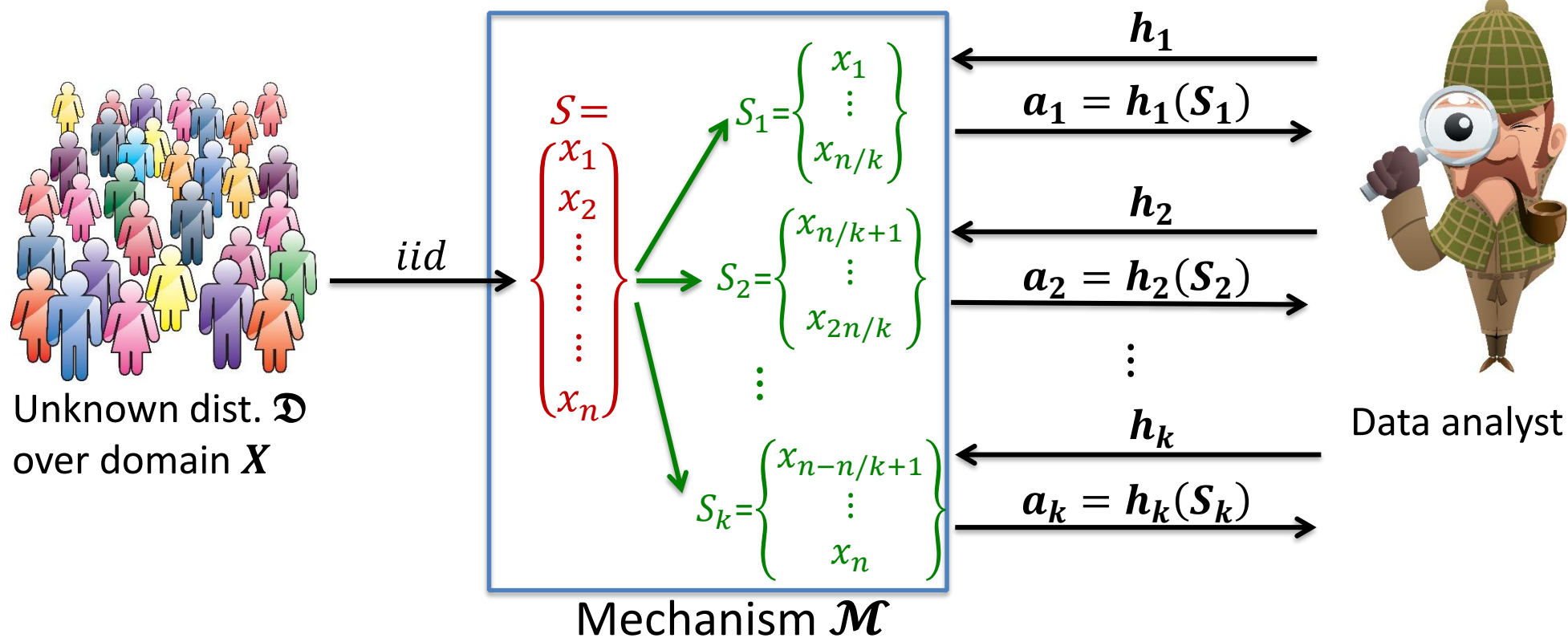
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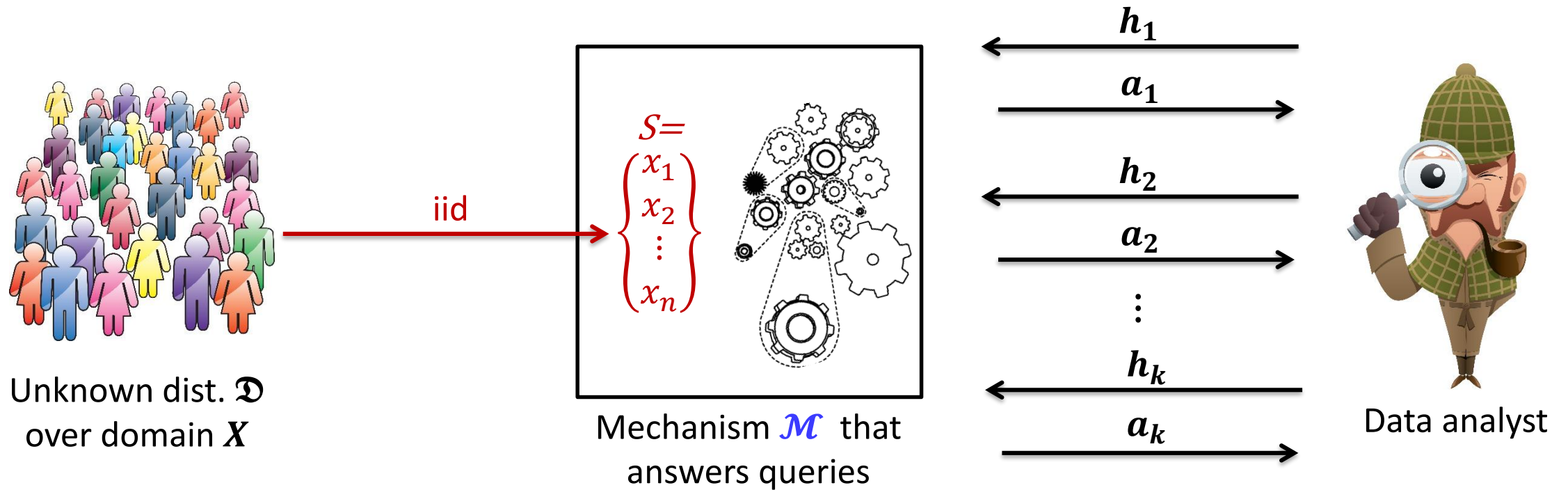


**Upside:** Can ignore adaptivity and use Hoeffding/Chernoff

**Downside:** With this approach we need  $n > k/\alpha^2$

**But, we can do better!**

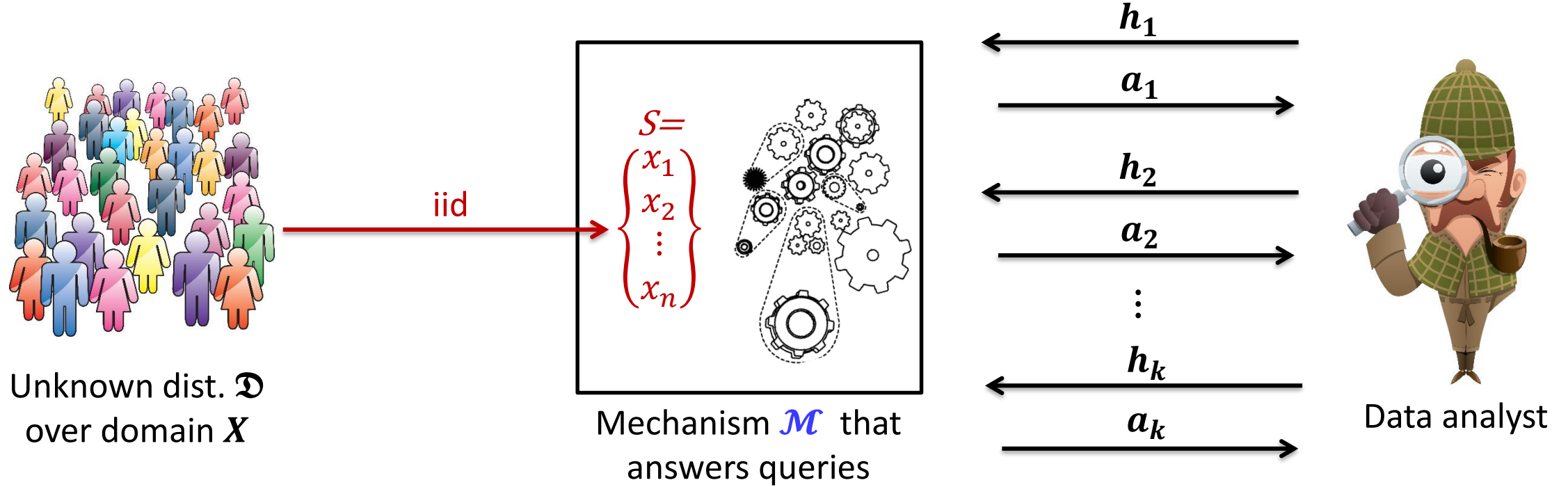
# DP to the rescue



- 1) Assume  $\mathcal{M}$  is  $(\epsilon, \delta)$ -DP mechanism that approximates the empirical average of  $k$  adaptively chosen queries



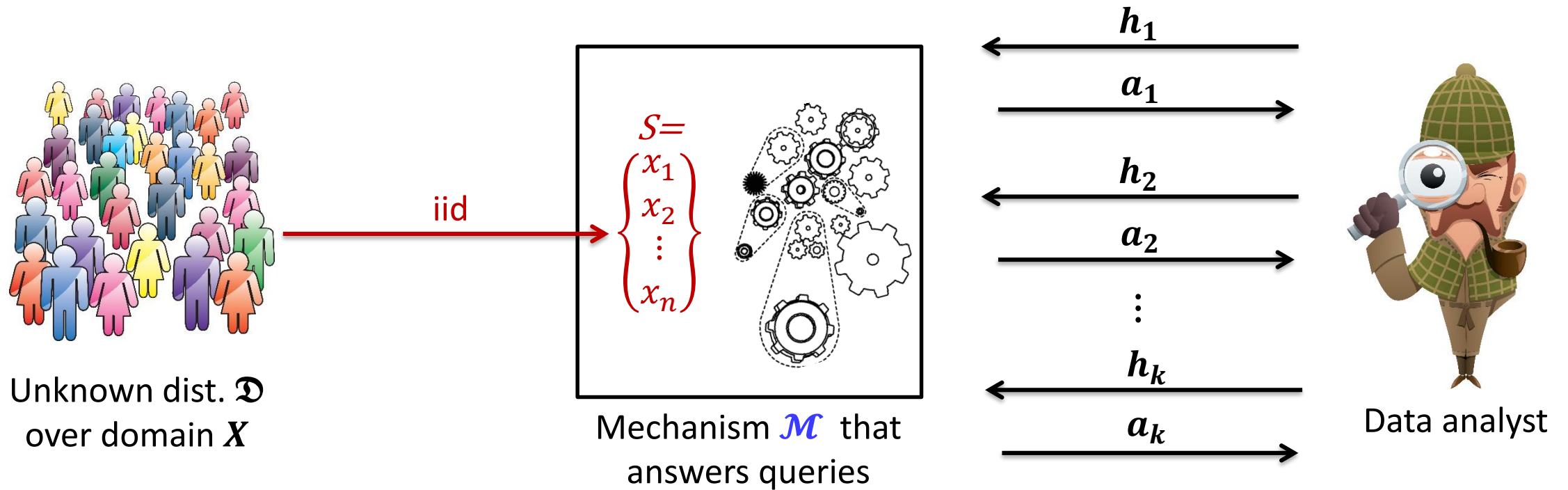
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- 3) By post-processing, the queries  $h_1, \dots, h_k$  are also the result of a private computation on  $S$



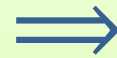
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- 4) But then for every  $i$  we have  $a_i \underset{\text{by (1)}}{\approx} h_i(S) \underset{\text{DP generalization}}{\approx} h_i(\mathcal{D})$

### Theorem [DMNS'06]

There is an efficient **private** alg. estimating the **empirical average** of  $\approx n^2$  adaptive queries using a database of size  $n$



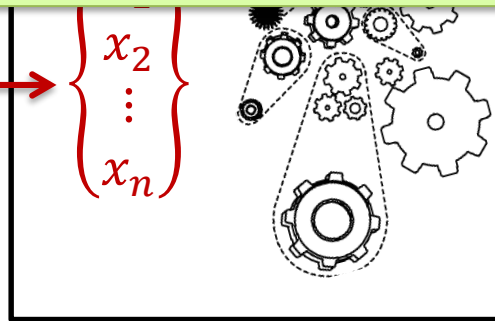
### Theorem [DFHPRP'15, BNSSU'16]

There is an efficient alg. answering  $\approx n^2$  adaptive queries **on the distribution** using  $n$  iid samples

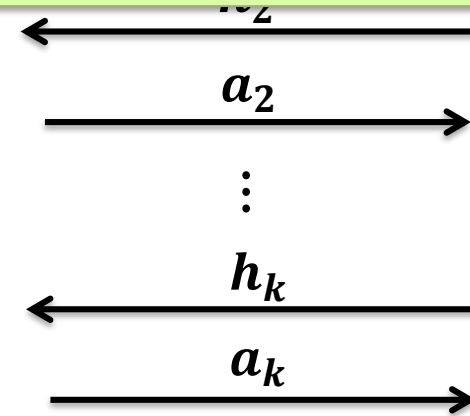


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iid



Mechanism  $\mathcal{M}$  that  
answers queries



Data analyst

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# Differential privacy as a tool

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- ➡ 3. Application to adaptive streaming

# Classical vs. Adaptive streaming

- Randomized algorithms are often analyzed under the assumption that their internal randomness is independent of their inputs
- This is a reasonable assumption for offline algorithms, which get all their inputs at once, process it, and spit out the results
- **However, in interactive settings, this assumption is not always reasonable: future inputs may depend on previous outputs, and hence, depend on the internal randomness of the algorithm**

**Takeaway: We want to design algorithms providing provable guarantees even for adaptive inputs**

**Consider a streaming algorithm that continuously estimates the value of the desired function  
(The goal is to minimize space requirements)**

# **Oblivious Streaming**

[Alon, Matias, Szegedy '96]

# **Adaptive Streaming**

[Hard, Woodruff '13], [Ben-Eliezer, Jayaram, Woodruff, Yogev '20]

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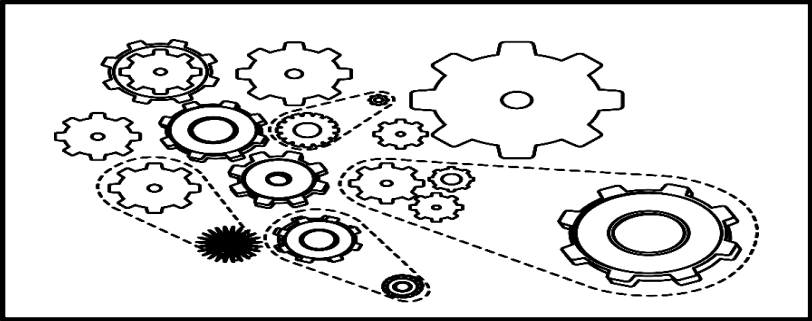
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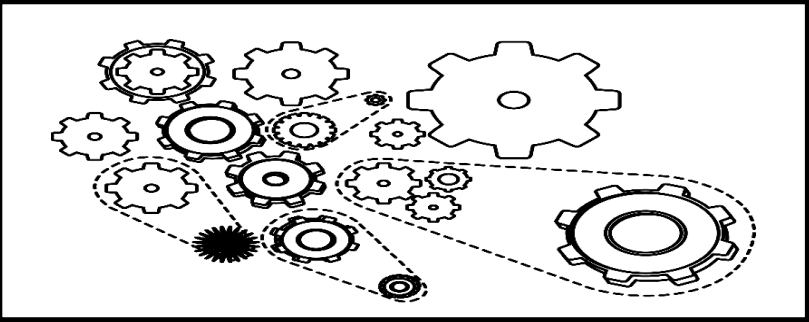
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Streaming Algorithm



# Adaptive Streaming

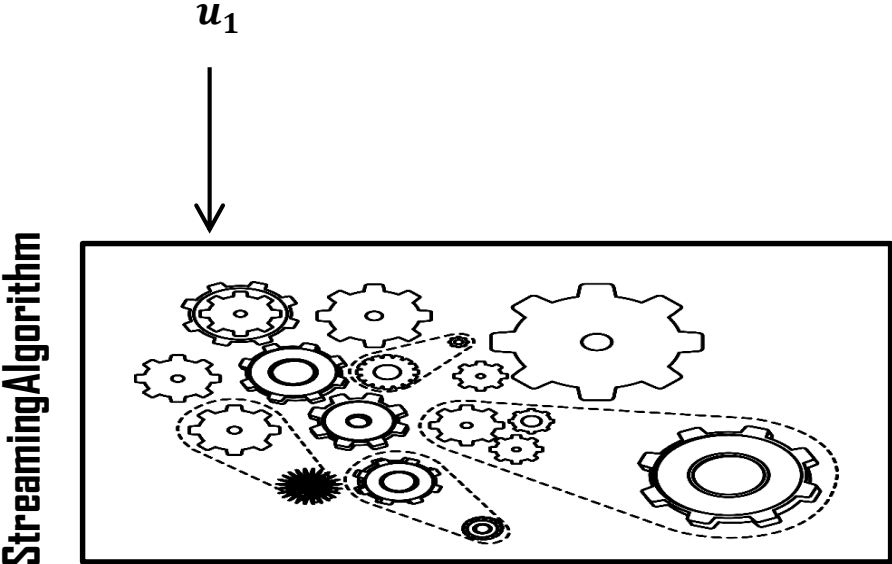
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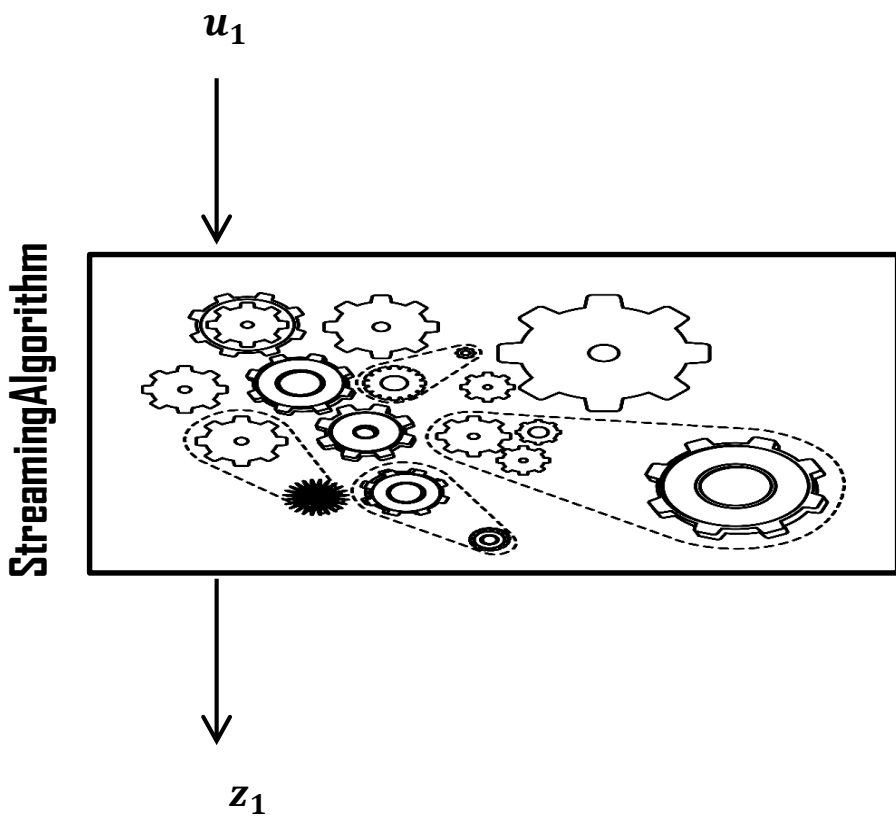


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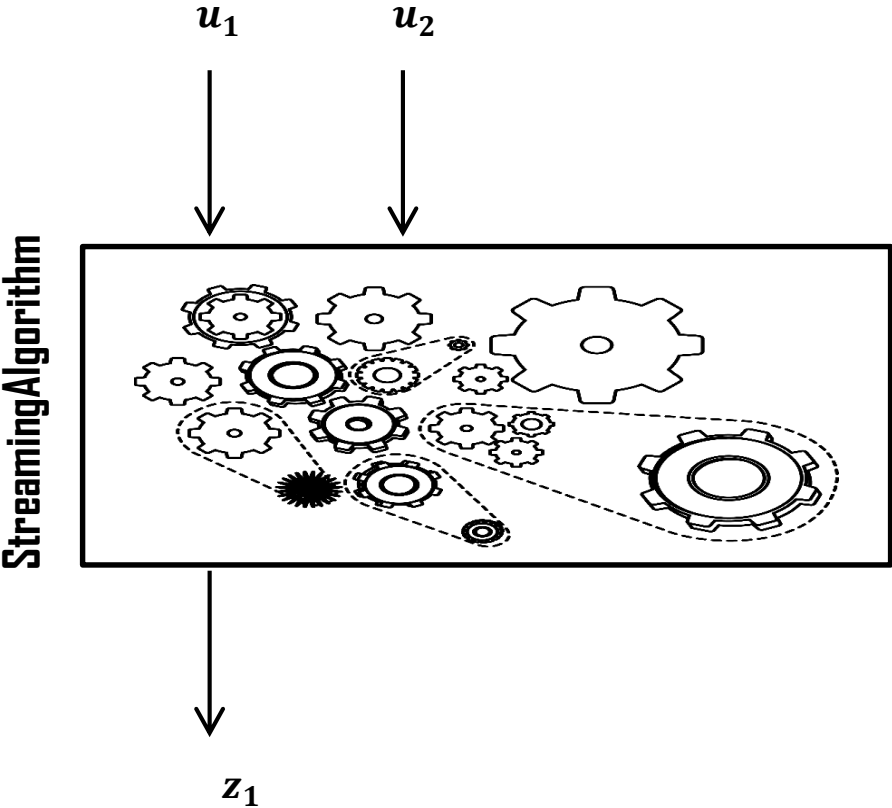
[Hard, Woodruff '13], [Ben-Eliezer, Jayaram, Woodruff, Yogev '20]

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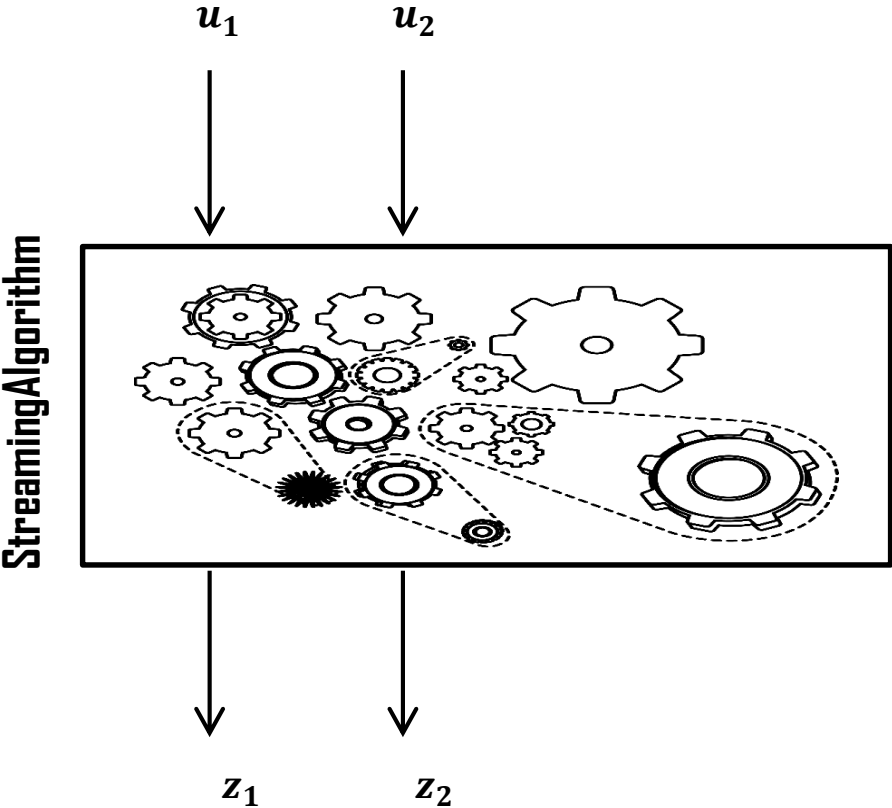
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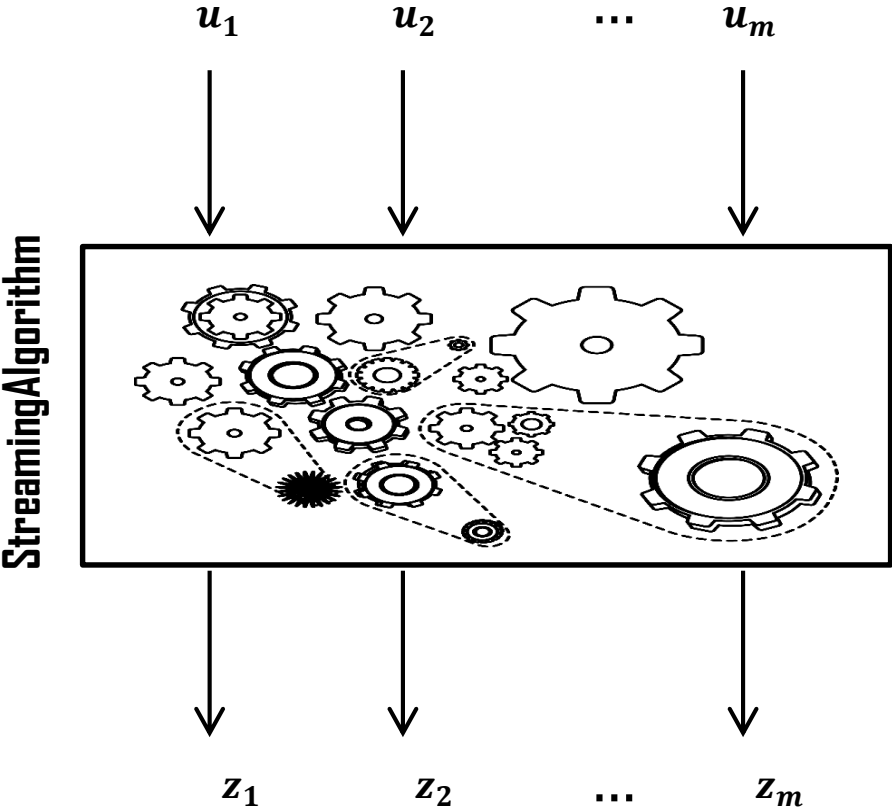
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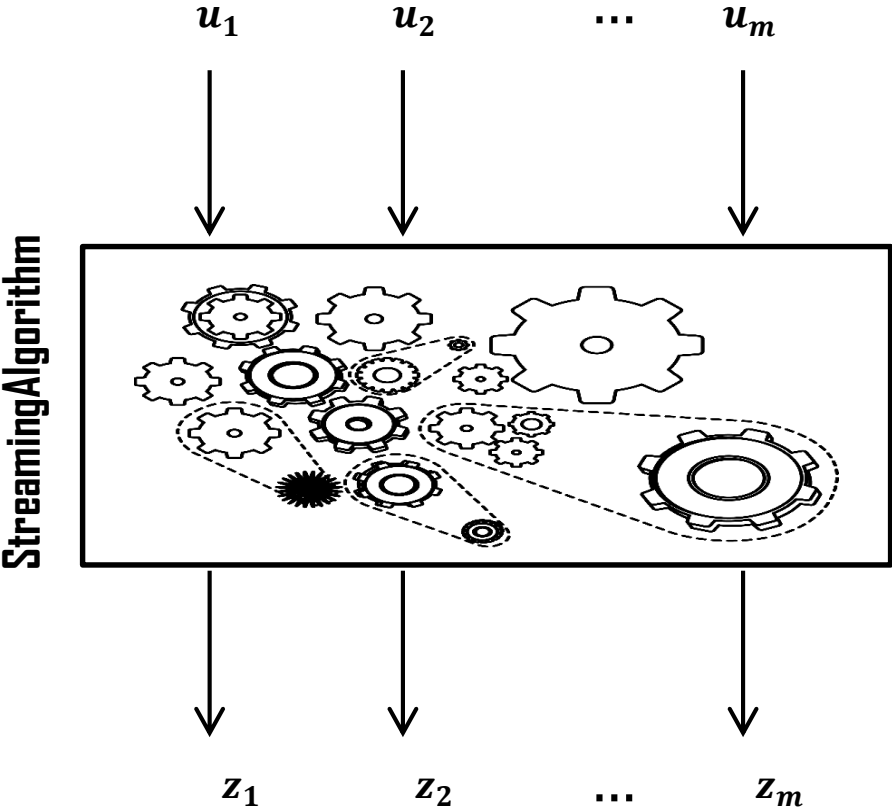
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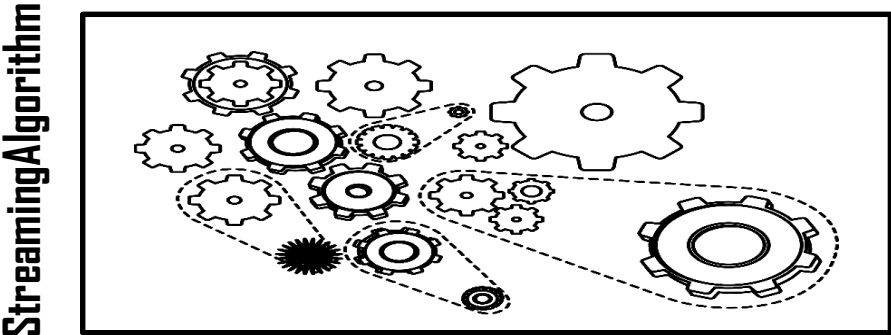
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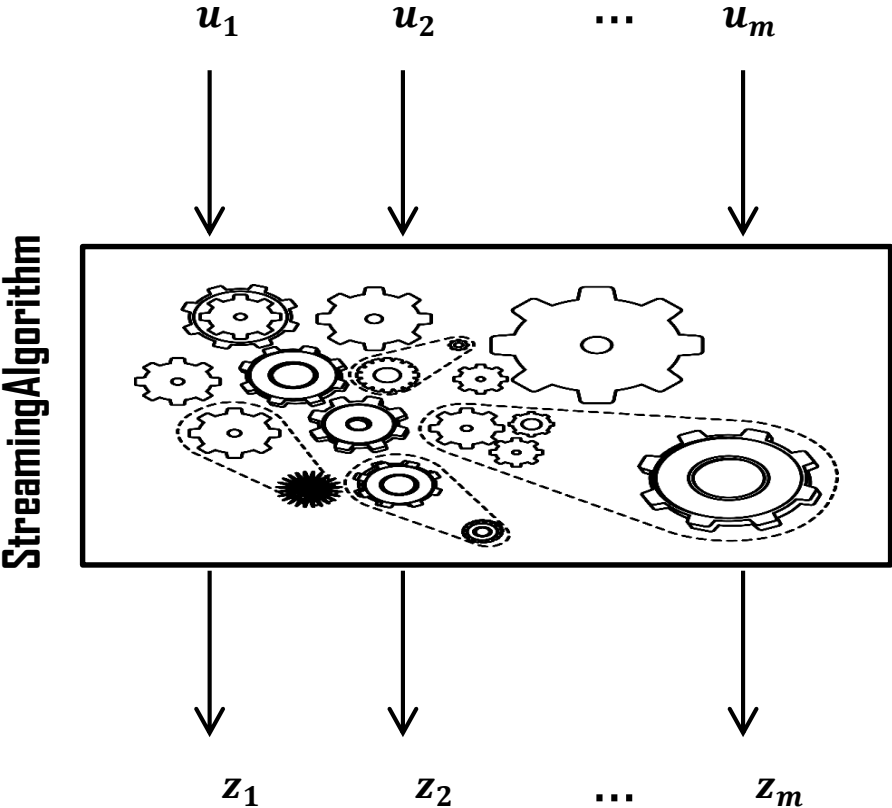


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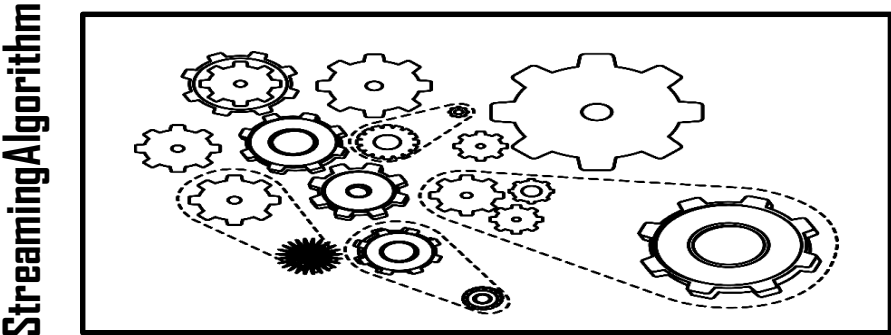
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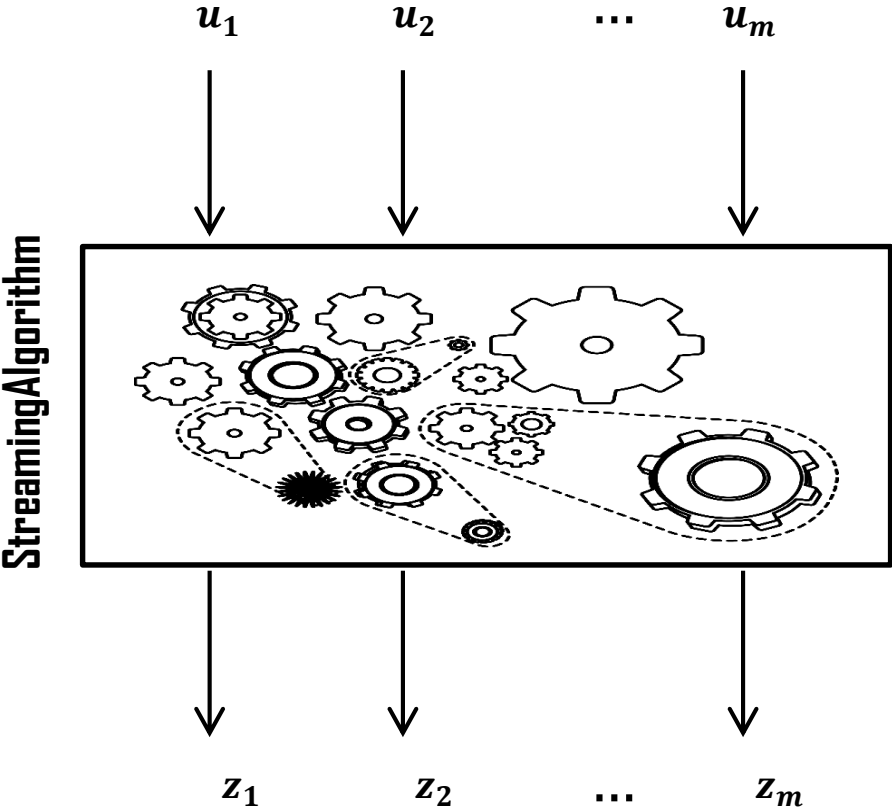


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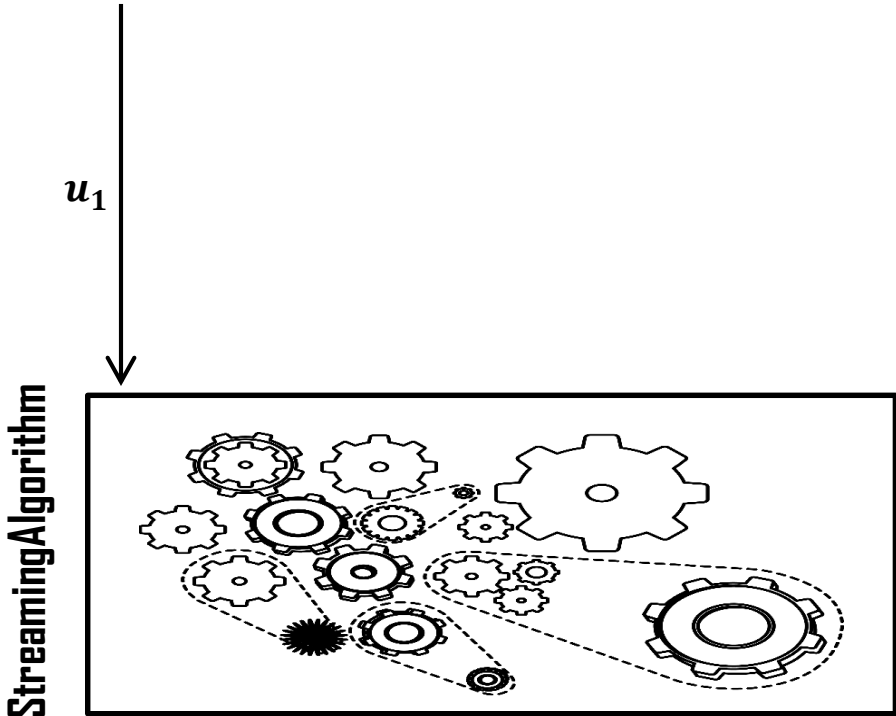


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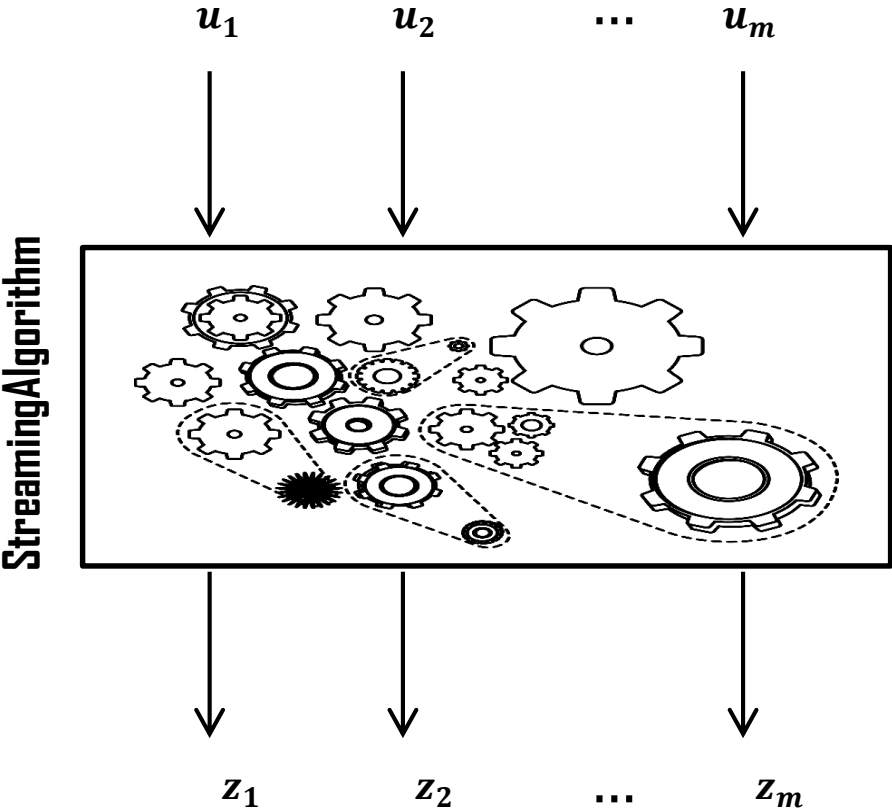


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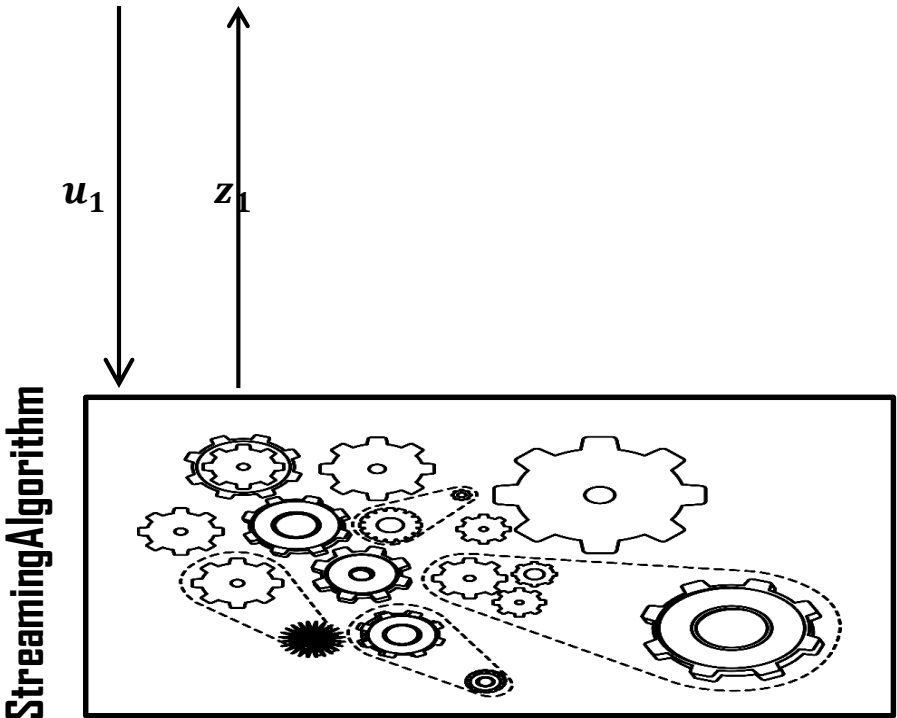
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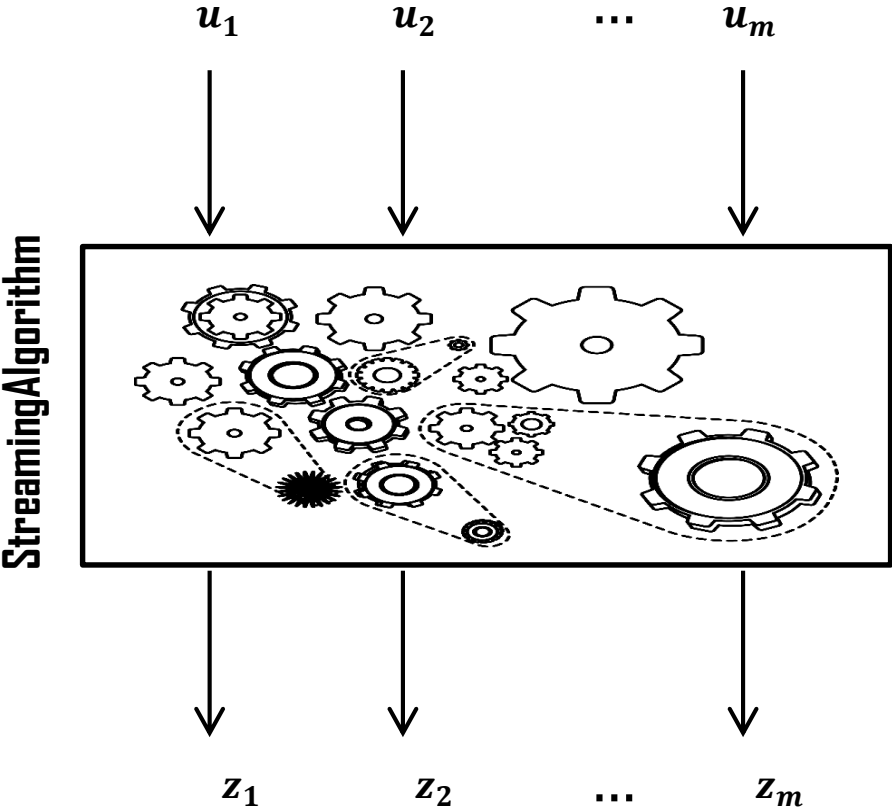


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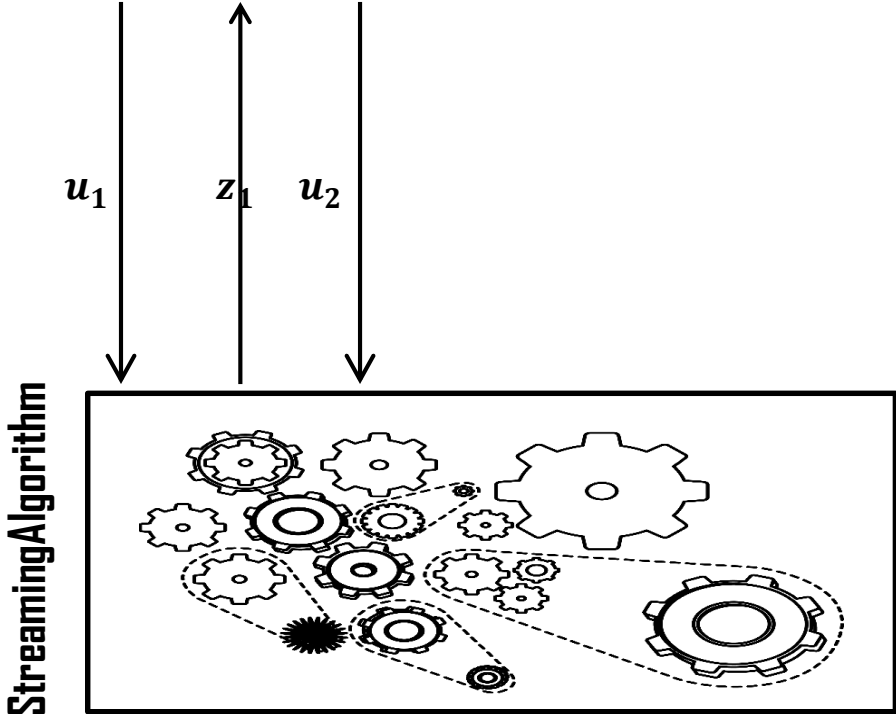
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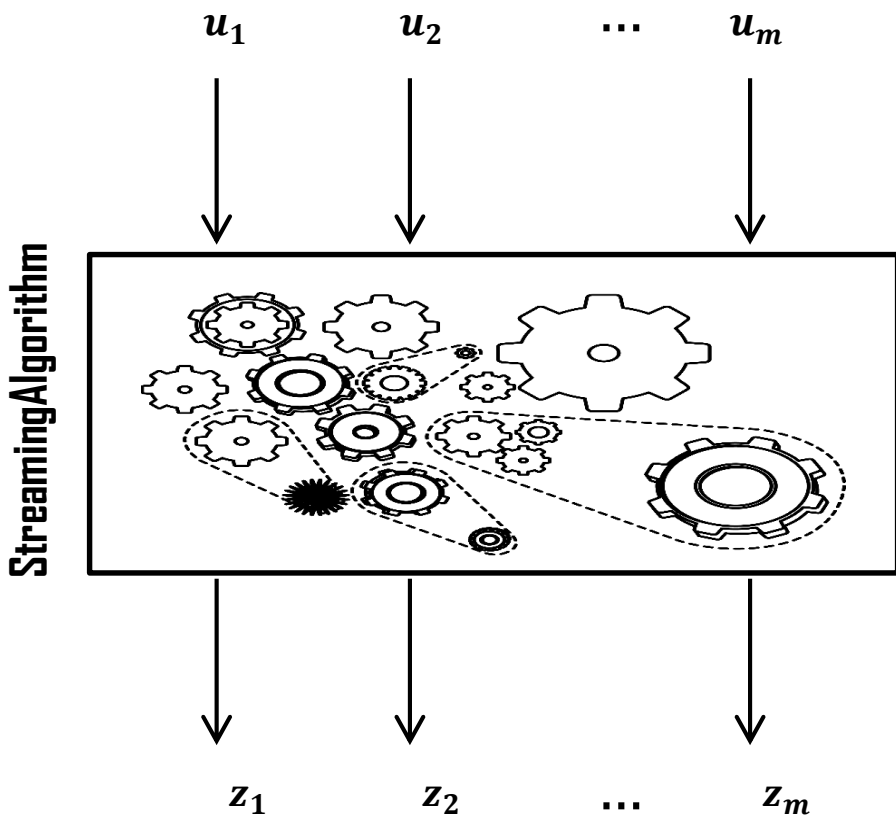


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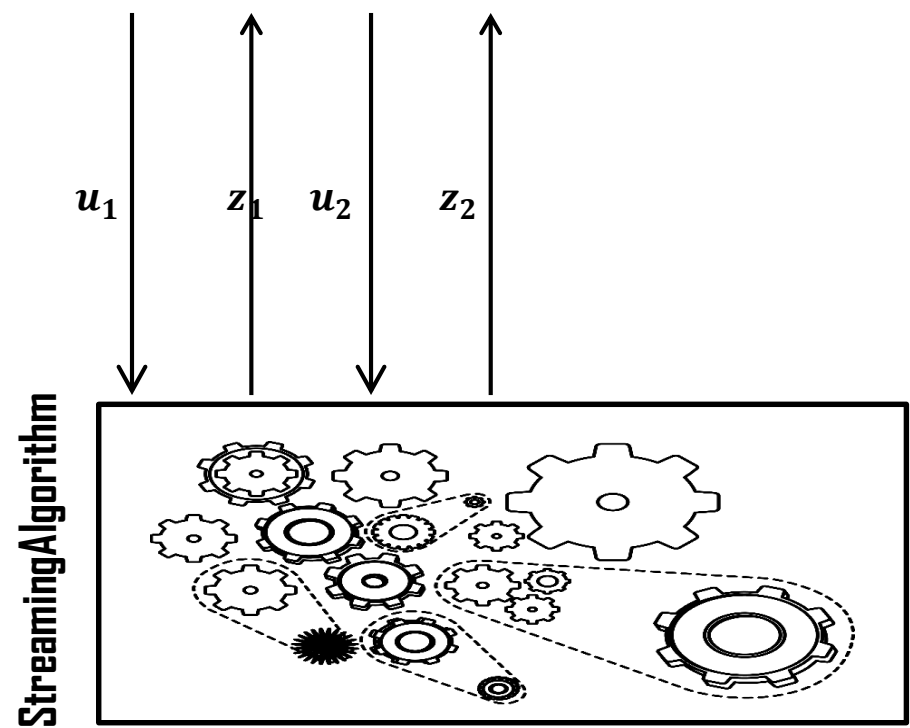


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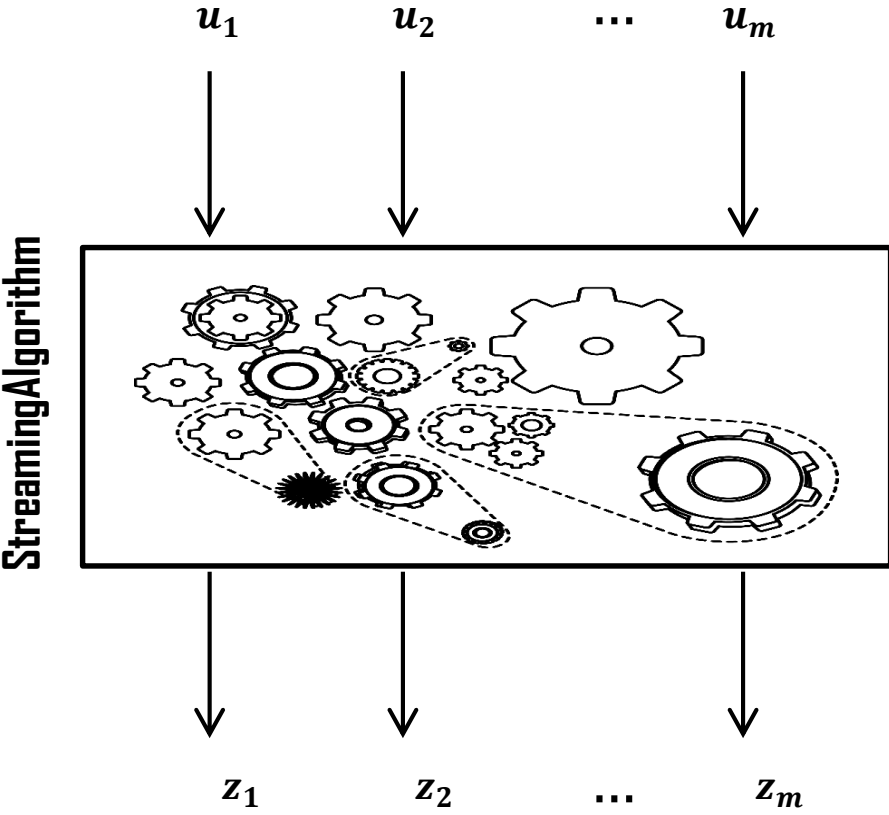


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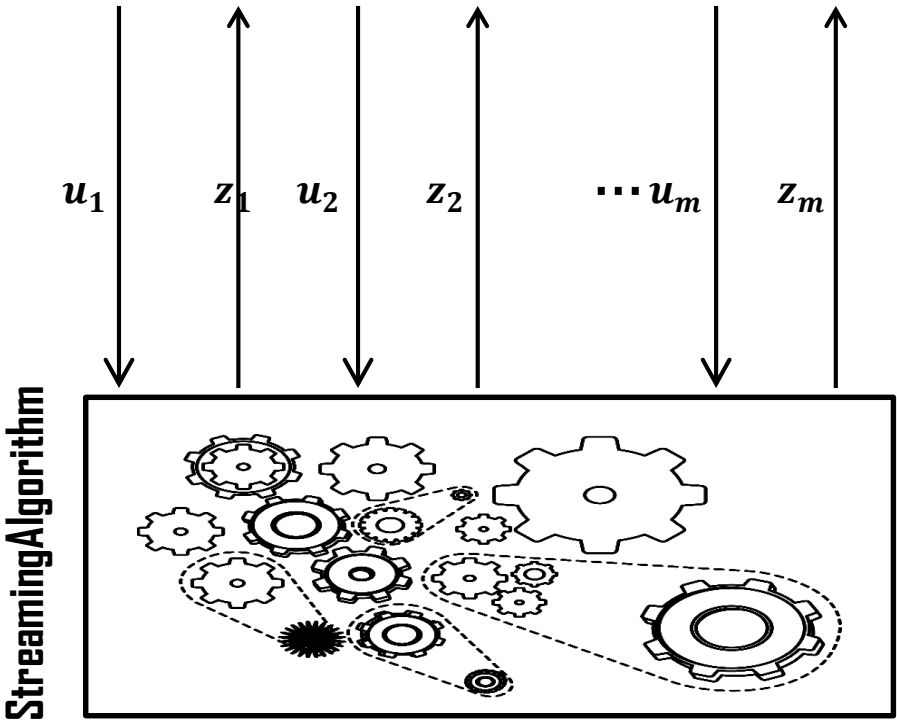


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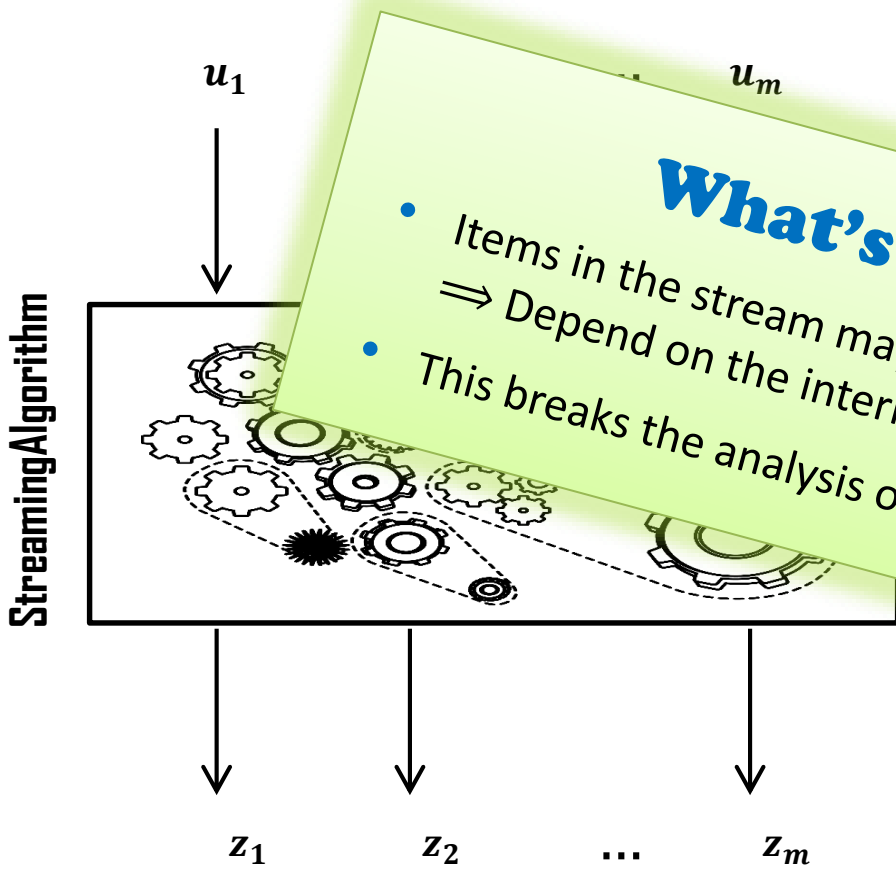


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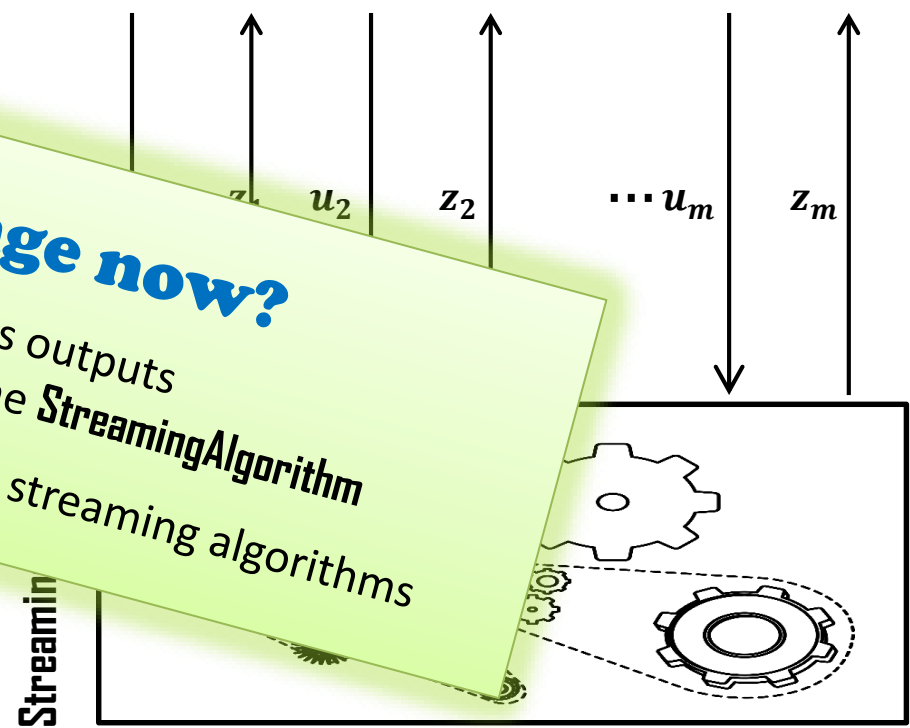


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**What's the challenge now?**

- Items in the stream may depend on previous outputs  
⇒ Depend on the internal randomness of the Streaming Algorithm
- This breaks the analysis of classical (oblivious) streaming algorithms

# The Adversarial Streaming Model

HW13, BJWY20

- Fix a function  $g$  mapping a (prefix of the) stream to a real number, and an approximation parameter  $\alpha$ 
  - E.g.,  $g$  might count the number of distinct elements in the stream
- Two-player game between a (randomized) **StreamingAlgorithm** and an **Adversary**
- In the  $i$ th round:
  1. The **Adversary** chooses an update  $u_i$  for the stream, which can depend on all previous stream updates and outputs of **StreamingAlgorithm**
  2. The **StreamingAlgorithm** processes the new update and outputs its current response  $z_i$
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## Do oblivious streaming algorithms work in the adversarial model?

- Deterministic streaming algorithms are adversarially robust
  - However, many streaming algorithms provably **must** be randomized [AMS '96]
- Many of the randomized streaming algorithms are not adversarially robust

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**Informal takeaway:** The difficulty with adversarial streaming is that as time goes by the adversary might learn information about the internal randomness of the algorithm

# Example: The AMS sketch for $F_2$

Alon, Matias,  
Szegedy 96



# Example: The AMS sketch for $F_2$

- Every item in the stream is a pair  $(\mathbf{u}_i, \Delta_i)$  where  $\mathbf{u}_i \in \mathbb{R}^n$  is a standard basis vector and  $\Delta_i \in \mathbb{R}$  is its weight
  - At every time step  $i$ , the goal is to estimate  $\|\mathbf{f}^{(i)}\|_2^2$  for  $\mathbf{f}^{(i)} = \Delta_1 \cdot \mathbf{u}_1 + \dots + \Delta_i \cdot \mathbf{u}_i$
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1. Let  $A$  be  $t \times n$  matrix with entries uniformly in  $\{\pm 1\}$
2. Initiate  $\mathbf{y} = \vec{\mathbf{0}} \in \mathbb{R}^t$
3. For  $i = 1, 2, \dots, m$  do:
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## Analysis:

- Let  $\mathbf{a}_\ell$  denote the  $\ell$ th row of  $A$

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For the analysis we assumed that the stream is fixed in advance

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HW13, BJWY20

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## The attack

- Set  $w \leftarrow C \cdot \sqrt{t} \cdot e_1$
- For  $i = 2, 3, \dots, m = O(t)$  do
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$$= \left\| \frac{1}{\sqrt{t}} A \cdot w \right\|_2^2 + \left\| \frac{1}{\sqrt{t}} A \cdot e_i \right\|_2^2 + 2 \left\langle \frac{1}{\sqrt{t}} A w, \frac{1}{\sqrt{t}} A e_i \right\rangle$$
$$= \text{old}_i + 1 + 2 \left\langle \frac{1}{\sqrt{t}} A w, \frac{1}{\sqrt{t}} A e_i \right\rangle$$

# Adversary for the AMS Sketch

HW13, BJWY20

## Recall AMS sketch

- Random matrix  $A \in \{\pm 1\}^{t \times n}$
- After the  $i$ th update, respond with  $\frac{1}{t} \|A \cdot f^{(i)}\|_2^2 = \left\| \frac{1}{\sqrt{t}} A \cdot f^{(i)} \right\|_2^2$  where  $f^{(i)} = \Delta_1 \cdot u_1 + \dots + \Delta_i \cdot u_i$

## The attack

- Set  $w \leftarrow C \cdot \sqrt{t} \cdot e_1$
- For  $i = 2, 3, \dots, m = O(t)$  do
  1.  $\text{old} \leftarrow \left\| \frac{1}{\sqrt{t}} A \cdot w \right\|_2^2$
  2.  $w \leftarrow w + e_i$
  3.  $\text{new} \leftarrow \left\| \frac{1}{\sqrt{t}} A \cdot w \right\|_2^2$
  4. If  $\text{new} > \text{old}$  then  $w \leftarrow w - e_i$

## Analysis

- At all times  $\|w\|_2^2 \geq C^2 \cdot t$  by init  
 $\Rightarrow$  Suffices to show that  $\left\| \frac{1}{\sqrt{t}} A \cdot w \right\|_2^2$  drops below  $C^2/2 \cdot t$
- $\text{new}_i = \left\| \frac{1}{\sqrt{t}} A \cdot (w + e_i) \right\|_2^2$ 
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$$= \text{old}_i + 1 + 2 \left\langle \frac{1}{\sqrt{t}} A w, \frac{1}{\sqrt{t}} A e_i \right\rangle$$
- So,  $\text{new}_i - \text{old}_i \approx 2 \left\langle \frac{1}{\sqrt{t}} A w, \frac{1}{\sqrt{t}} A e_i \right\rangle$
- This inner product is symmetric, and is “negative enough” with constant prob.

# Adversarial Streaming via Differential Privacy

Thm (proven in the next slide):

Oblivious alg  $\mathcal{A}$   $\Rightarrow$  Adversarially robust alg using space  $\tilde{O}(\sqrt{m} \cdot \text{Space}(\mathcal{A}))$

- The idea is to protect the *internal randomness* of the algorithm using differential privacy
- This limits (in a precise way) the dependency between the internal randomness of the algorithm and the choices of the adversary
- Notice that differential privacy is *not* used here for data privacy. We are *not* protecting the privacy of the data items in the stream; only the secrecy of the internal randomness.

**Oblivious Alg  $\mathcal{A} \Rightarrow$  Adversarially Robust Alg  $\mathcal{B}$  with Space  $\tilde{O}(\sqrt{m} \cdot \text{Space}(\mathcal{A}))$**

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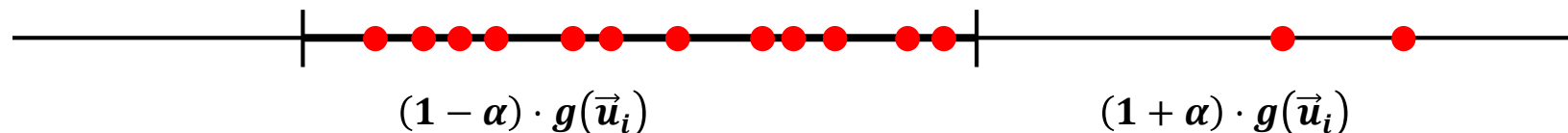
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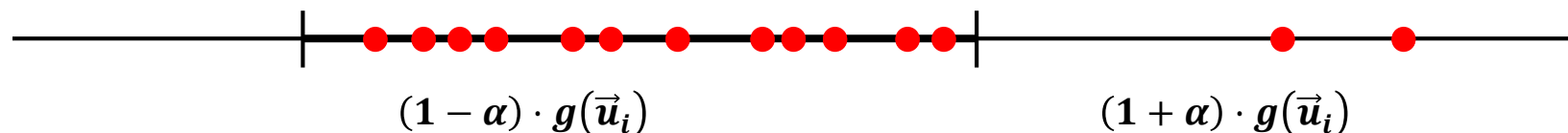
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**These ideas can be formalized to show the following theorem:**

Let  $\mathcal{A}$  be an oblivious alg for  $g$ . There is an adversarially robust alg  $\mathcal{B}$  for  $g$  using space  $\tilde{O}(\sqrt{m} \cdot \text{Space}(\mathcal{A}))$

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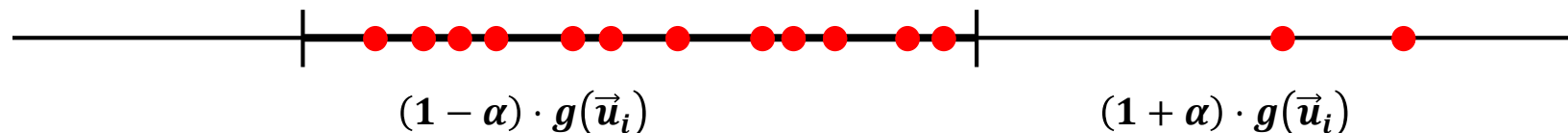
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## Main Takeaway:

- Differential privacy can be used to “hide” the internal randomness of the streaming algorithm from the adversary
- Intuitively, this brings us back to the oblivious setting, where guaranteeing accuracy is significantly easier



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- Example: Consider a dynamic graph problem where on every time step:
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  - We process this input and output a modified approximation for the size of the global min-cut in the graph
- The hope is that since only one edge was changed, then we won't need to re-compute the size of the global min-cut from scratch. The focus in this line of works is on designing algorithms with fast response time
- Using DP to protect the internal randomness currently results in the fastest algorithms for the adaptive setting

# Conclusion

## *Main Takeaways:*

- Strong connection between ability of **adaptive** computations to **remain faithful**, and the **amount of information** that they **leak**
- Differential privacy plays a key role in the state of the art methods

# Differential privacy without a central database

Boston Differential Privacy Summer School, 6–10 June 2022

## About this course

**Uri Stemmer**

### 1) The local model

- What is the model?
- Computing histograms
- Computing averages
- Clustering
- LDP vs. statistical queries
- Impossibility result for histograms
- Interactive LDP protocols

### 2) The shuffle model

- Secure Multiparty Computation (MPC)
- What is the shuffle model
- Counting bits

- Robustness in the shuffle model
- Negative result for the shuffle model
- Interaction

### 3) Streaming/online settings

- Private streaming algorithms
- Privacy under continual observation

### 4) Differential privacy as a tool

- DP is the enemy of overfitting
- Application to answering adaptive queries
- Application to adaptive streaming