

# Differential privacy without a central database

Boston Differential Privacy Summer School, 6-10 June 2022

**Uri Stemmer**

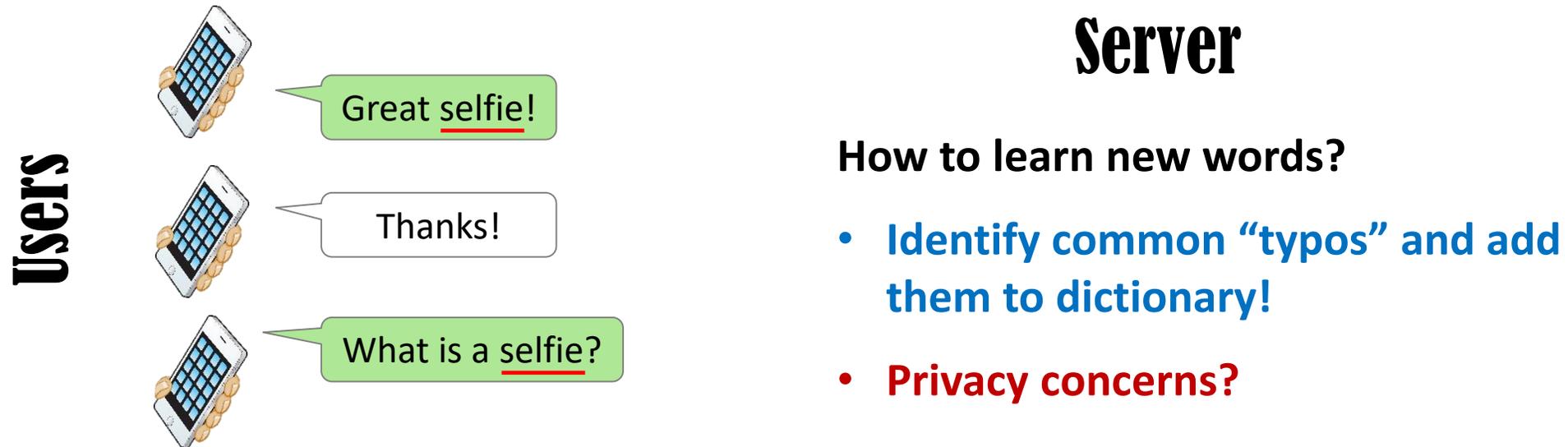
## About this course

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

# Local Differential Privacy (LDP): Motivation

How can organizations collect high-quality *aggregate* information from their user bases, while guaranteeing that *no individual-specific* information is collected?

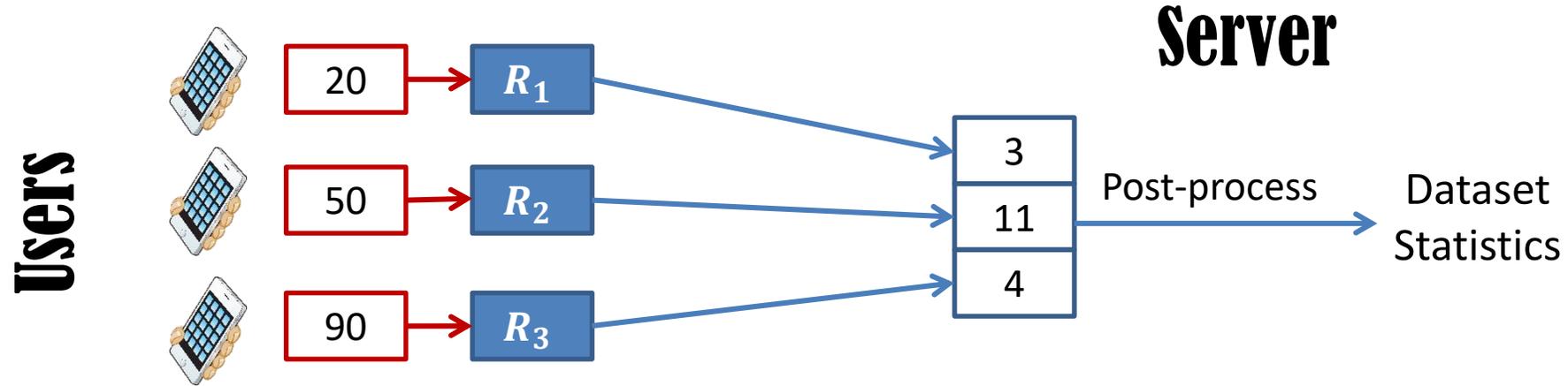
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Google, Apple, and Microsoft have been using locally-differentially-private algorithms in the Chrome browser, in iOS-10, and in Windows 10

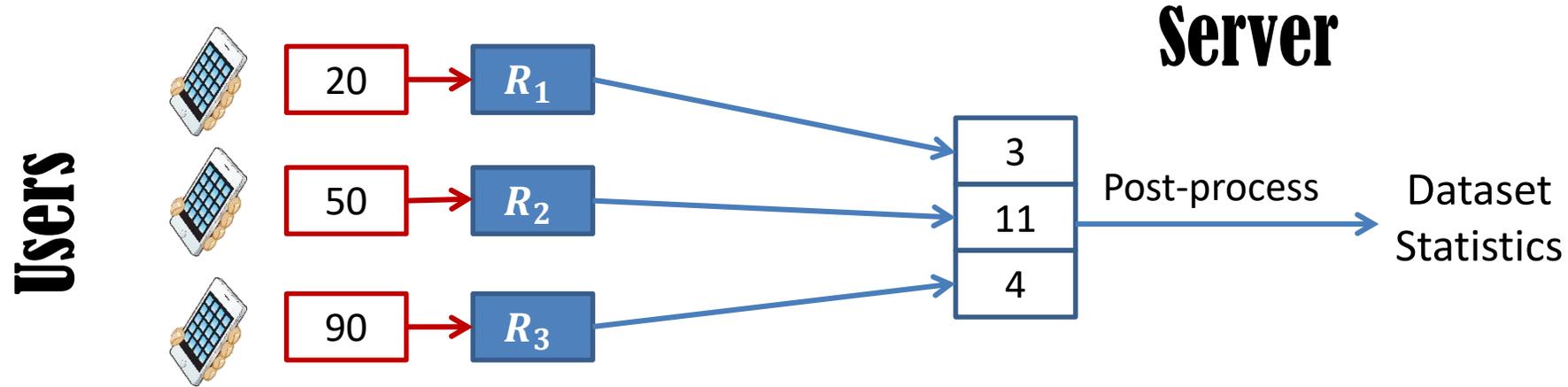
# What is Local Differential Privacy?

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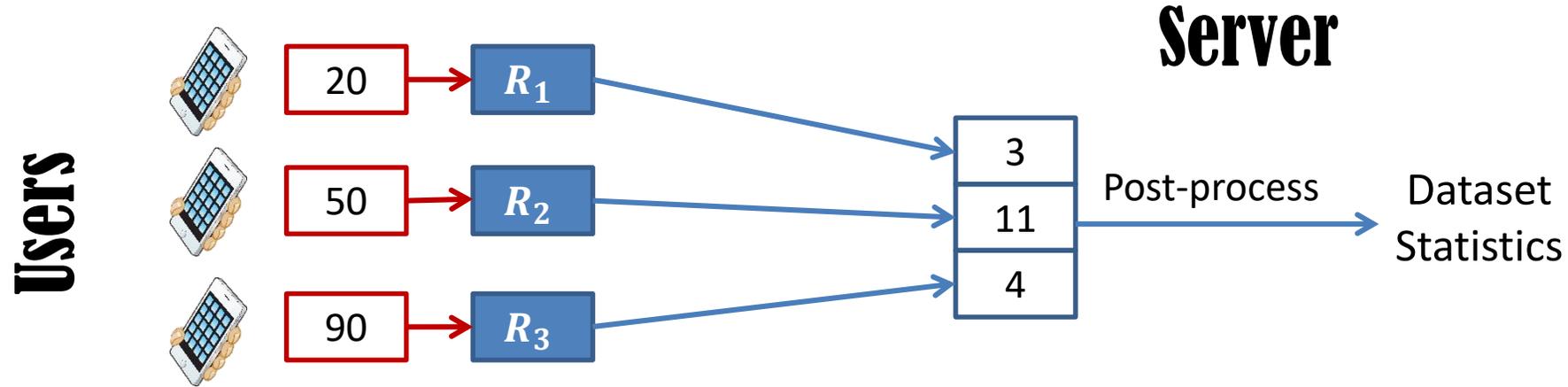
Definition – Local Differential Privacy (simplified)

- $\epsilon$ -LDP algorithm accesses every data entry only once, via an  $\epsilon$ -local randomizer
- $\epsilon$ -local randomizer is an algorithm  $R: X \rightarrow Y$  s.t.  $\forall x, x' \in X, \forall y \in Y$

$$\Pr[R(x) = y] \leq e^\epsilon \cdot \Pr[R(x') = y]$$

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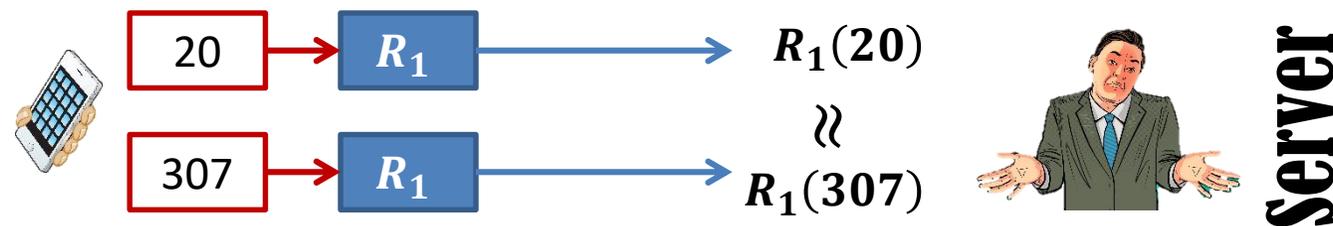
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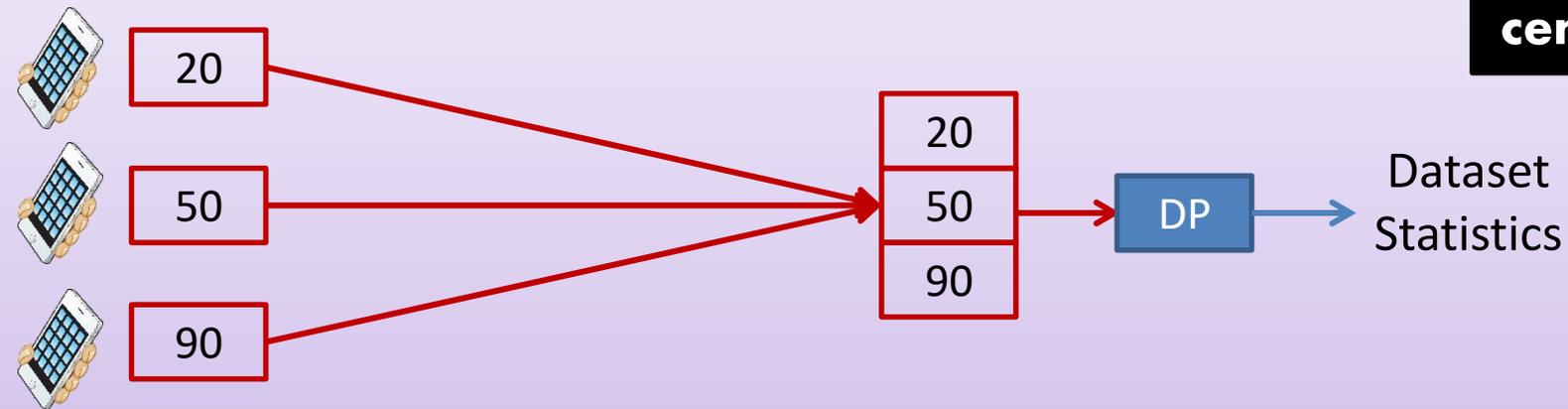
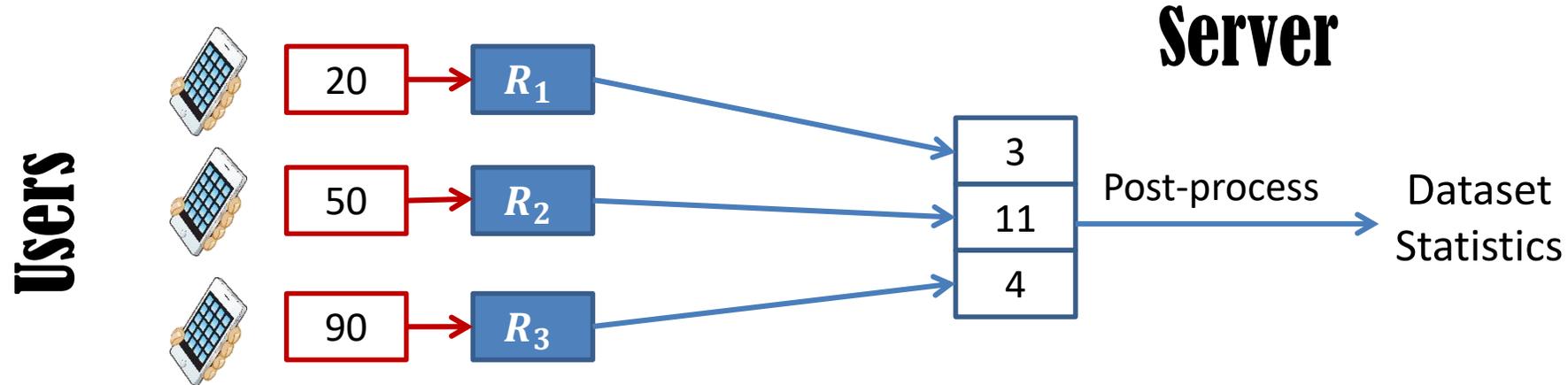
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**Compare to the centralized model**

In the standard (centralized) model of DP, we trust the analyzer, and provide privacy against any observer to the outcome of the computation. But the analyzer learns everything

# Why use LDP?

- Valuable information about users while providing **strong privacy and trust guarantees**
- Privacy preserved even if the organization is subpoenaed
- Reduces organization liability for securing the data

## Challenges

- As every user randomizes her data, accuracy is reduced
- **Number of users might be very large (in the millions)**
- Optimizing runtime and memory usage becomes crucial

# The Local Model of Differential Privacy

## Today's Outline

- ✓ 1. What is the model?
- ➡ 2. Computing histograms
3. Computing averages
4. Clustering
5. LDP vs. statistical queries
6. Impossibility result for histograms
7. Interactive LDP protocols

# Problem Statement: Histograms

- Distributed database  $\mathcal{S} = (x_1, \dots, x_n) \in X^n$ , where user  $i$  holds  $x_i \in X$
- **Goal:** For every  $x \in X$ , estimate the multiplicity of  $x$  in  $\mathcal{S}$ , denoted  $f_{\mathcal{S}}(x)$

\* The error of the protocol is the maximal estimation error

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For example,  $X$  could be the set of all (reasonably length) URL domains, and for every user  $i$  we have  $x_i = \text{homepage address}$

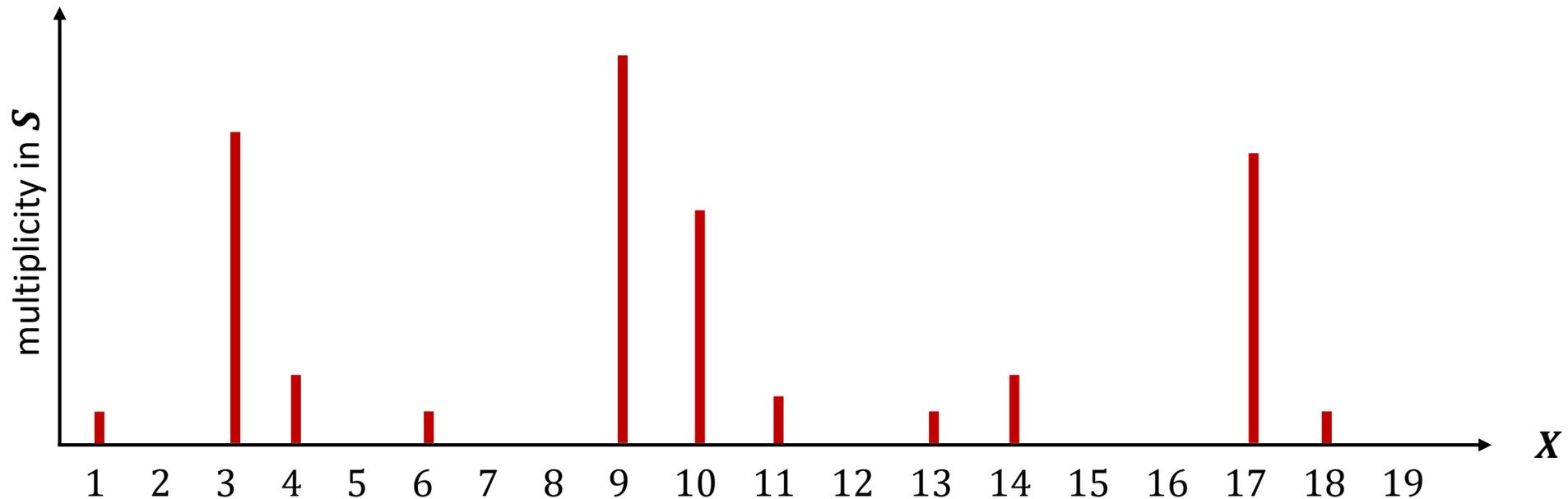
The goal here would be to estimate the popularity of different homepage addresses

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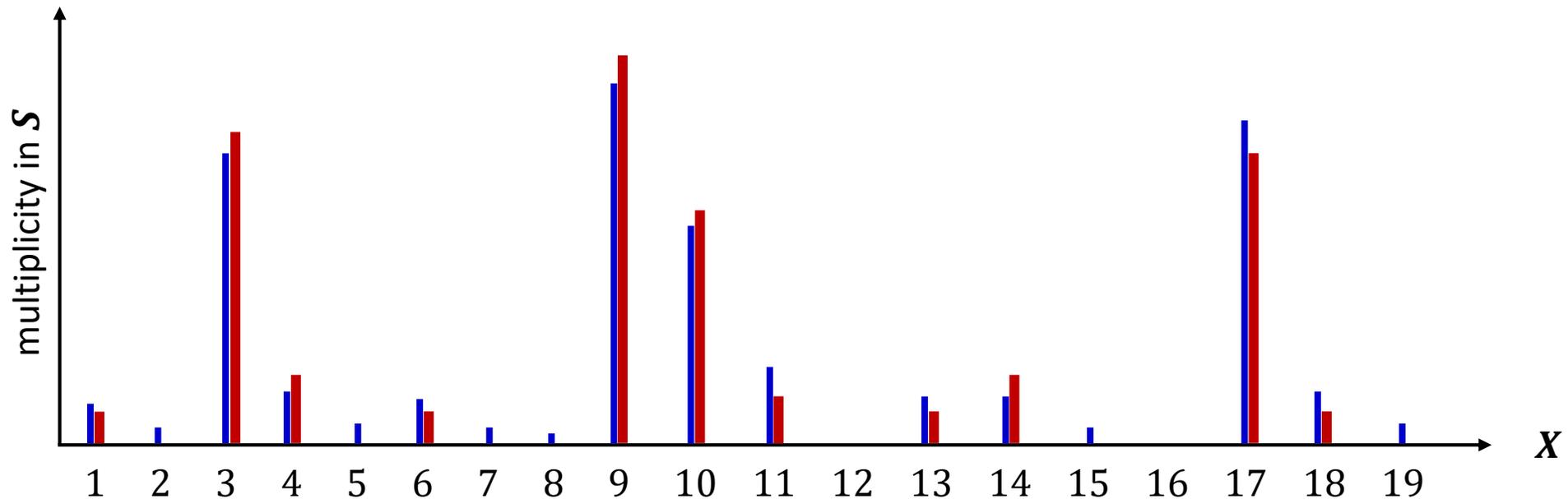


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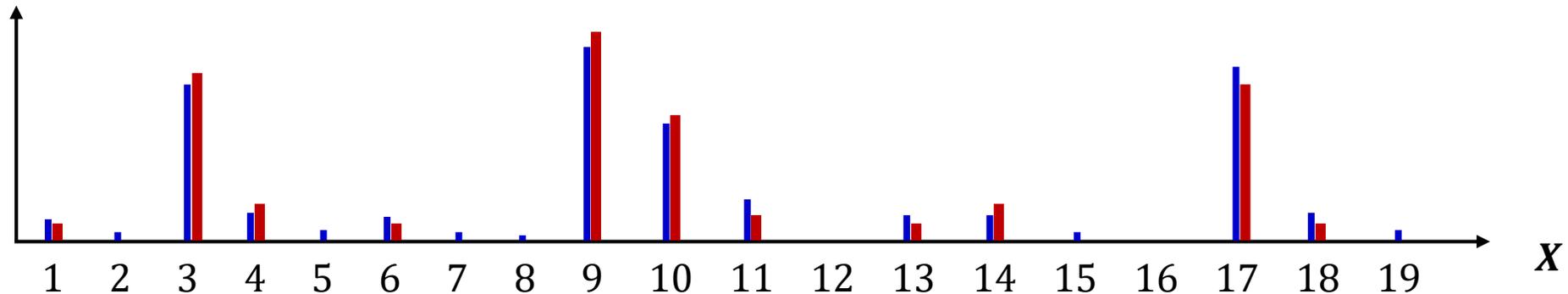


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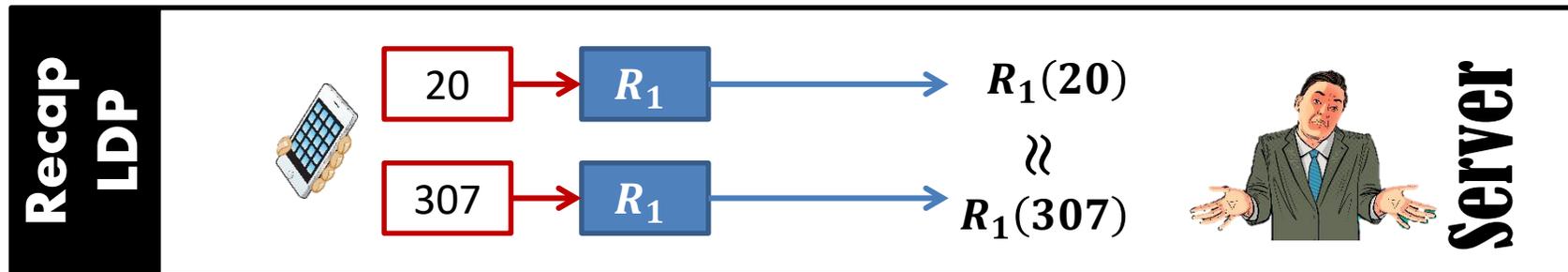


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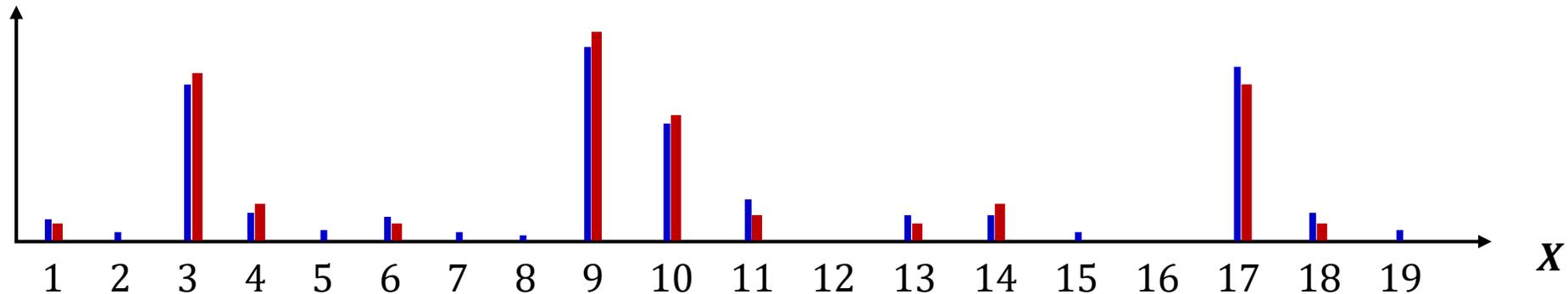
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The server learns that many users hold '17', without knowing which are these users!



# Why solve under LDP?

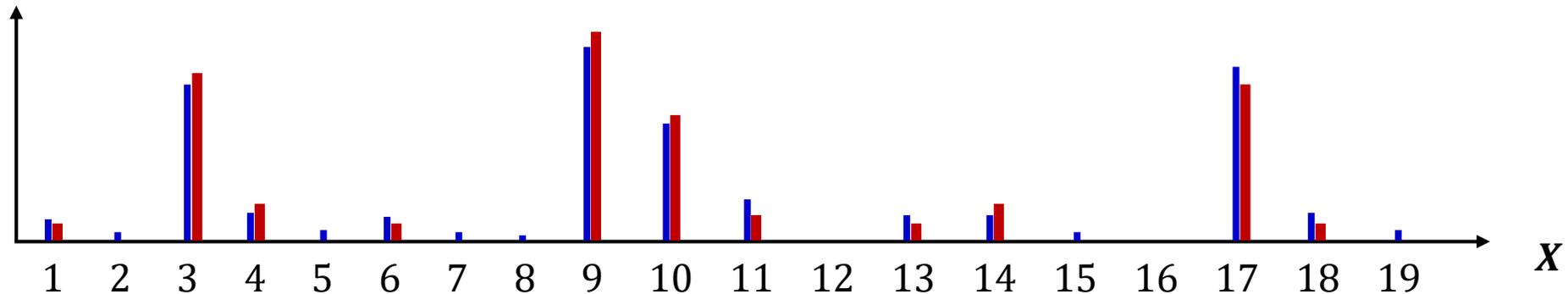
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- Arguably the most well-studied problem under LDP, Important subroutine for solving many other problems

[MS 06], [HKR 12], [EP 14], [BS 15], [QYYKXR 16], [TVVKFSD 17]...

- **Google** and **Apple** have been using using LDP algorithms for this problem in the **Chrome browser** and in **iOS-10:**

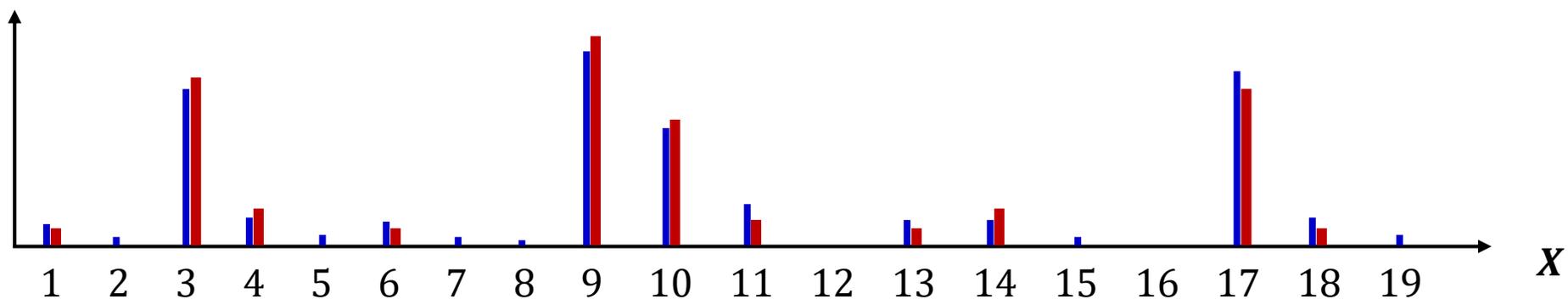
➤ QuickType suggestions, Emoji suggestions, Lookup Hints, Energy Draining Domains, Autoplay Intent Detection, Crashing Domains, Health Type Usage



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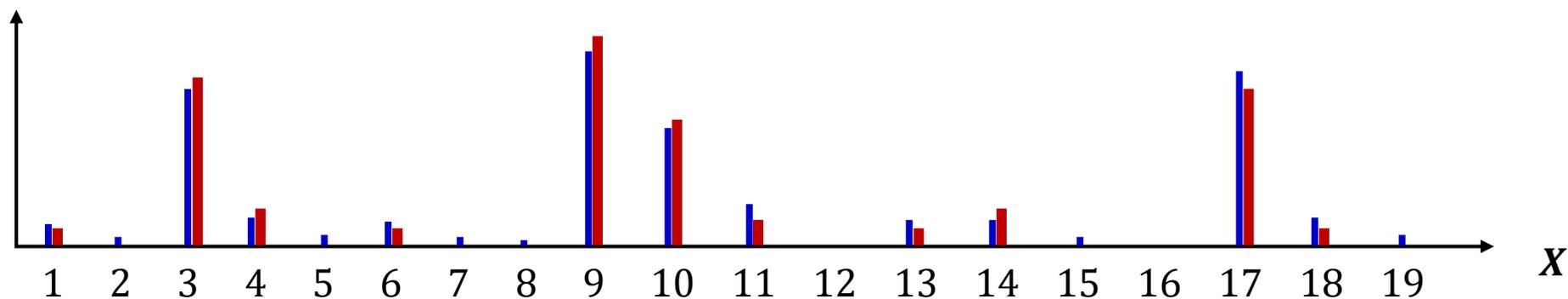
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## Goal 1 – Frequency Oracle:

Frequency oracle is an algorithm that, after communicating with the users, outputs a data structure capable of approximating  $f_{\mathcal{S}}(x)$  for every  $x \in X$

## Goal 2 – Heavy Hitters:

Identify a (short) subset  $L \subseteq X$  of “heavy-hitters” with estimates for their frequencies (the frequency of every  $x \notin L$  is estimated as  $\mathbf{0}$ )



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- Heavy-hitters is a particular kind of a frequency oracle, so it might be harder to obtain
- Ignoring runtime, the two goals are equivalent
- **What’s next?**    **(1)** Show a reduction from Goal 2 to Goal 1  
                         **(2)** Show how to achieve Goal 1

# Part 1: Use Oracle to identify Heavy-Hitters

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**Thm:** If there is an  $\epsilon$ -LDP frequency oracle with error  $\tau$  then there is an  $\mathcal{O}(\epsilon)$ -LDP algorithm for heavy-hitters with error  $\mathcal{O}(\tau)$  with almost the same runtime, space, and communication complexities

**Easier Thm:** If there is an efficient  $\epsilon$ -LDP frequency oracle with error  $\tau$  then there is an efficient  $\epsilon \cdot \log|X|$ -LDP algorithm for heavy-hitters with error  $2\tau$

# Proof of easier theorem

- 1) Let  $\mathcal{O}$  be an  $\varepsilon$ -LDP frequency oracle with error  $\tau$
- 2) There are  $n$  users where every user  $i \in [n]$  holds an input  $x_i \in X$ . Denote  $S = (x_1, \dots, x_n)$

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- 3) Let  $h: X \rightarrow [T]$  be a publicly known hash function

**Intuition:** if  $h$  isolates heavy-hitters then suffices to query  $\mathbb{O}$  on hash range. But how?

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- No collisions, hence  $(t^*, 1 - x^*[\ell])$  appears **0** times in  $S_\ell$
- $\Rightarrow$  Can identify every bit  $\ell$  of  $x^*$  by querying  $\mathbb{O}(S_\ell)$  on  $(t^*, \mathbf{0})$  and  $(t^*, \mathbf{1})$

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**The Protocol:** For every  $t \in [T]$  construct  $\hat{x}^{(t)}$  as follows:

$\forall \ell \in [\log|X|]$  query  $\mathbb{O}(S_\ell)$  on  $(t, 0)$  and  $(t, 1)$  and set  $\hat{x}^{(t)}[\ell] \leftarrow \mathbf{argmax}$

By purple,  $\hat{x}^{(t^*)} = x^*$  is identified

- The algorithm returns a list of size  $T$  containing all elements  $x$  with  $f_S(x) \geq 2\tau$
- For our simplifying assumption, suffices to take  $T \gtrsim n^2$
- $\Rightarrow$  Total runtime  $\approx n^2$  times the response time of  $\mathbb{O}$  (can do better)
- What about privacy? We had  $\log|X|$  executions of  $\mathbb{O}$
- $\Rightarrow$  Overall  $\epsilon \cdot \log|X|$ -DP by composition

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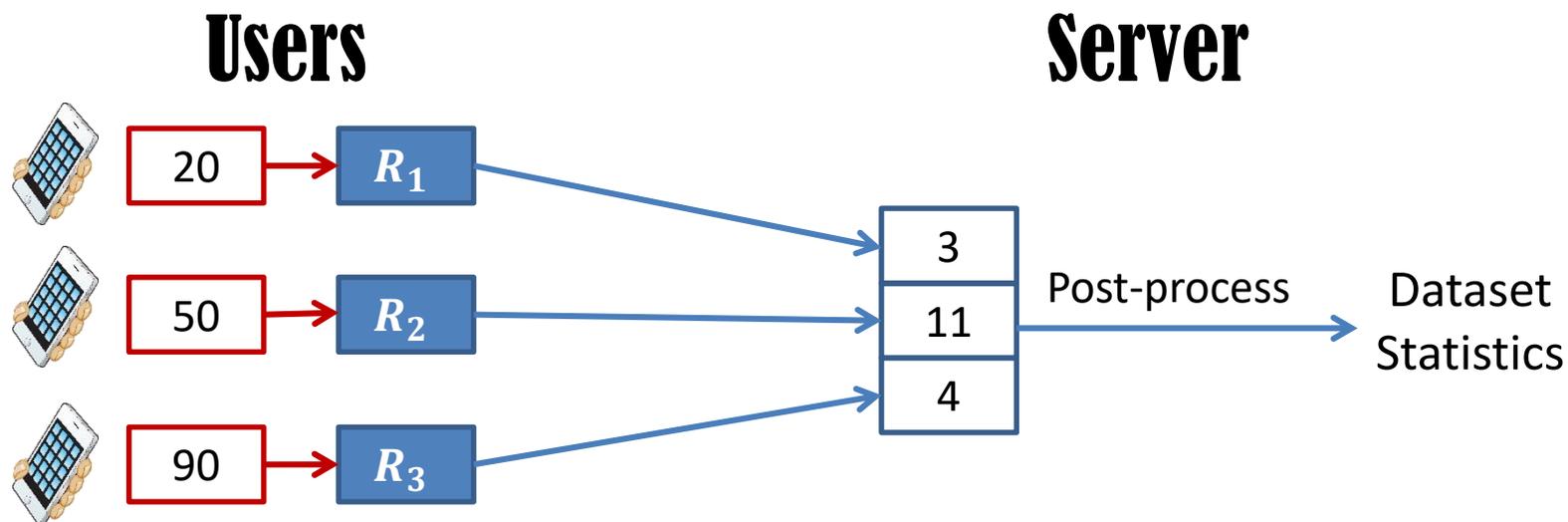
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# NEXT GOAL: DESIGN A FREQUENCY ORACLE

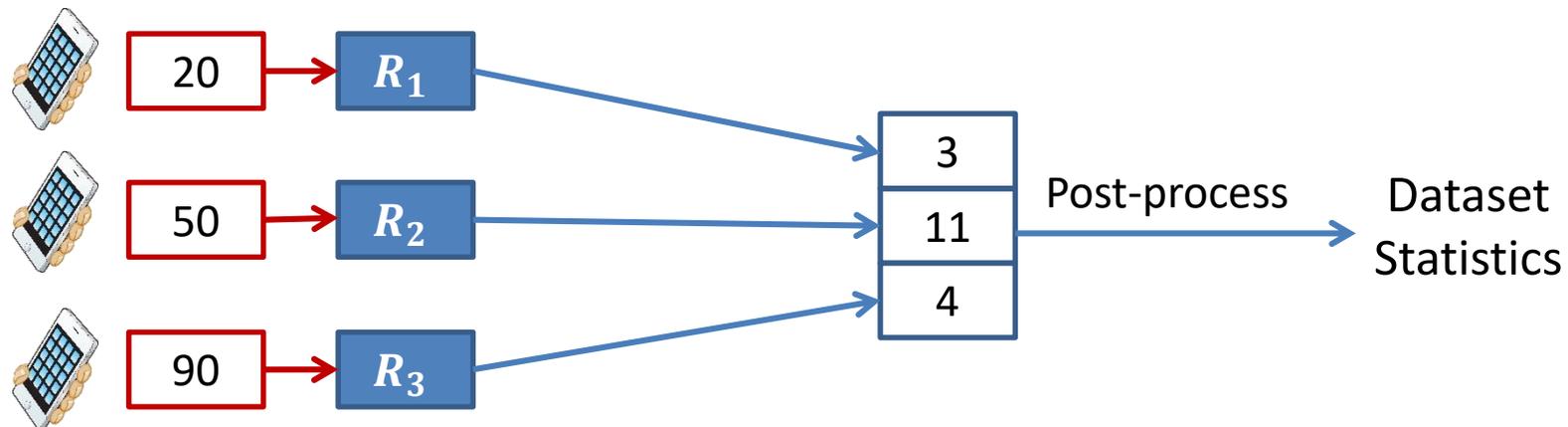
**STEP BACK:**

**How can LDP be useful at all?**



# Simple Case: Oracle for $X=\{\pm 1\}$

- Distributed database  $\mathcal{S} = (x_1, \dots, x_n) \in \{\pm 1\}^n$ , each user holds a bit
- **Goal:** Estimate number of ones, denoted  $f_{\mathcal{S}}(\mathbf{1})$



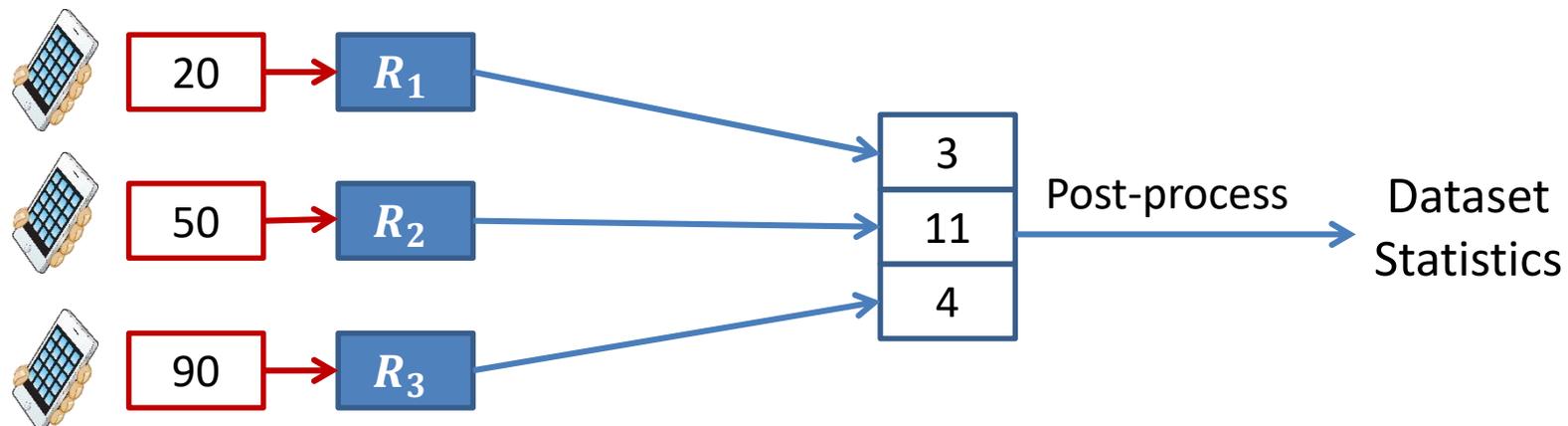
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Local randomizer – randomized response  $R(x)$ :

[Warner 1965]

Return  $x$  w.p.  $\approx \frac{1}{2} + \epsilon$  (and  $-x$  otherwise)



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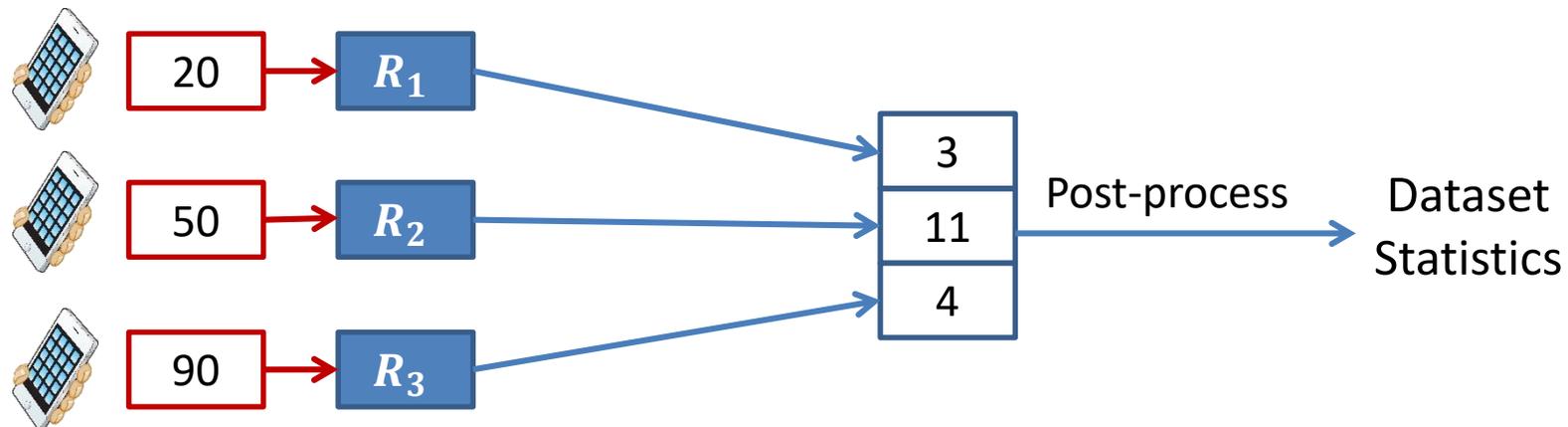
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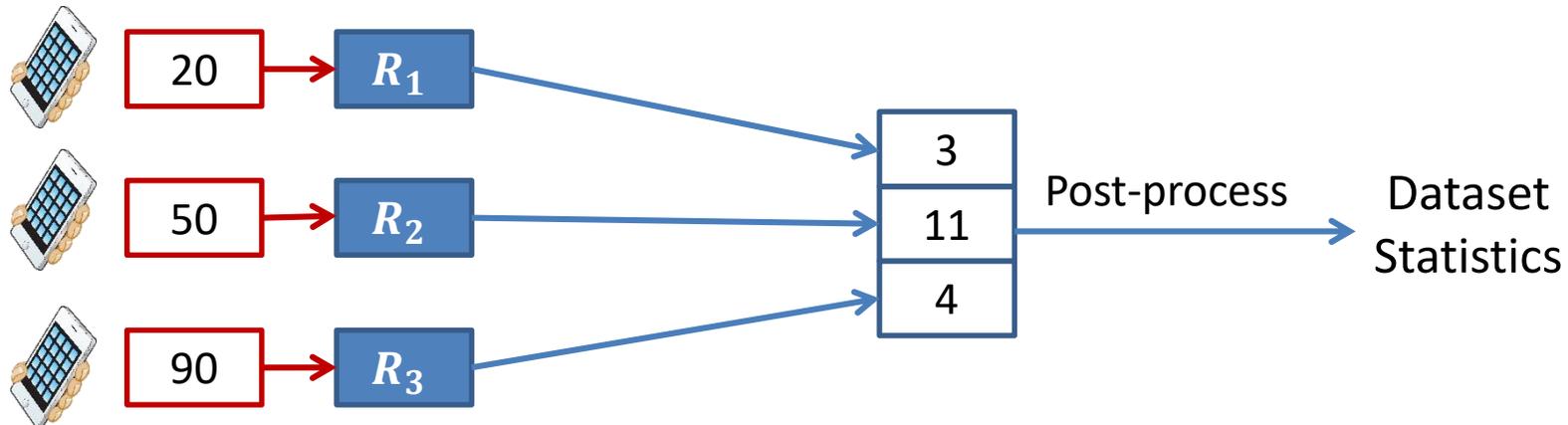
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**Analysis:**  $\mathbb{E}[\sum_i y_i] = \sum_{i:x_i=1} \mathbb{E}[y_i] + \sum_{i:x_i=-1} \mathbb{E}[y_i] = (-1) \cdot \left(\frac{1}{2} + \epsilon\right) + 1 \cdot \left(\frac{1}{2} - \epsilon\right) = -2\epsilon$

$$= f_S(\mathbf{1}) \cdot 2\epsilon - f_S(-\mathbf{1}) \cdot 2\epsilon = f_S(\mathbf{1}) \cdot 4\epsilon - n \cdot 2\epsilon$$

**Hoeffding:** w.h.p., estimation error at most  $\approx \frac{1}{\epsilon} \sqrt{n}$

# Simple Case: Oracle for $X=\{\pm 1\}$

- Distributed database  $S = (x_1, \dots, x_n) \in \{\pm 1\}^n$ , each user holds a bit
- **Goal:** Estimate number of ones, denoted  $f_S(\mathbf{1})$

**Local randomizer – randomized response  $R(x)$ :**

[Warner 1965]

Return  $x$  w.p.  $\approx \frac{1}{2} + \epsilon$  (and  $-x$  otherwise)

Observe: Any output ( $\pm 1$ ) is almost as equally likely to result from any input ( $\pm 1$ )

**Protocol:** From every user  $i$  obtain  $y_i \leftarrow R(x_i)$ . Return  $\frac{1}{4\epsilon} (2\epsilon n + \sum_i y_i)$

**Analysis:**  $\mathbb{E}[\sum_i y_i] = \sum_{i:x_i=1} \mathbb{E}[y_i] + \sum_{i:x_i=-1} \mathbb{E}[y_i] = (-1) \cdot \left(\frac{1}{2} + \epsilon\right) + 1 \cdot \left(\frac{1}{2} - \epsilon\right) = -2\epsilon$

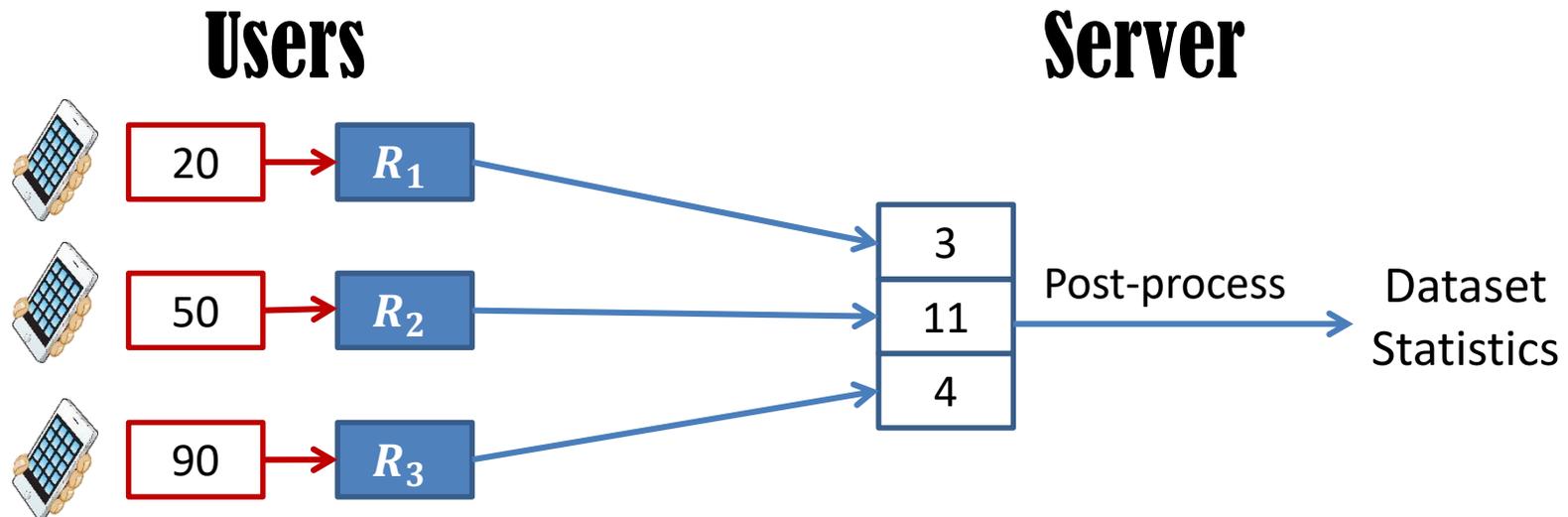
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**Takeaway:** Counting bits under LDP is easy

# GENERAL CASE:

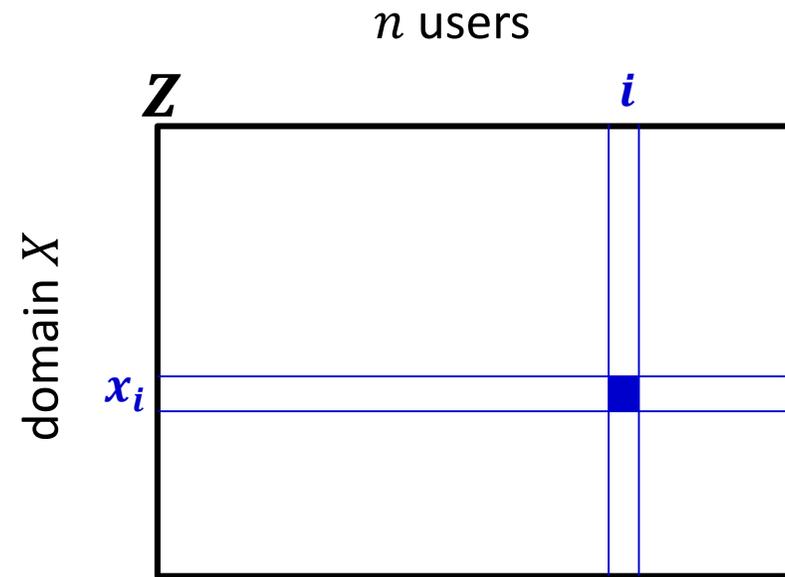
## Frequency Oracle for a large domain $X$



# General Case: Oracle for a large domain $X$

## Setting:

- Every user  $i$  holds a value  $x_i \in X$
- Public uniform matrix  $Z \in \{\pm 1\}^{|X| \times n}$   
 $\forall i \in [n]$  and  $\forall x \in X$  we have a bit  $Z[x, i]$
- User  $i$  identifies corresponding bit  $Z[x_i, i]$



# General Case: Oracle for a large domain $X$

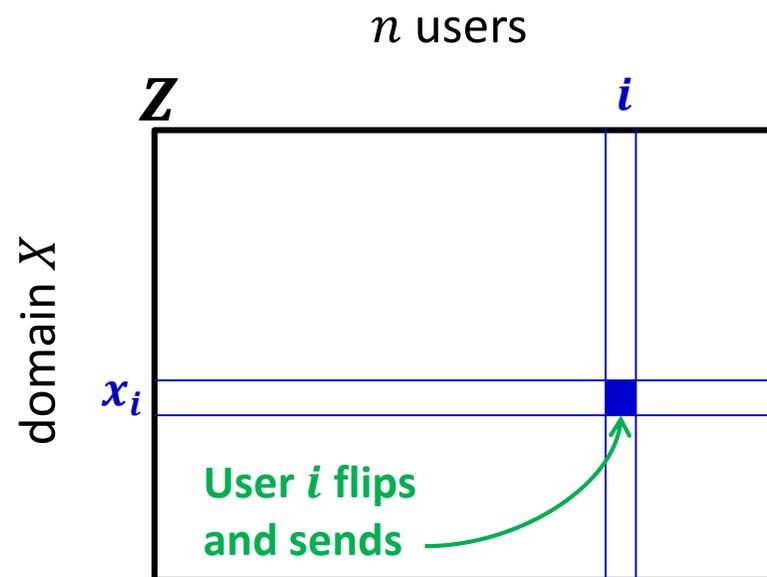
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User  $i$  sends  $y_i = Z[x_i, i]$  w.p.  $\approx \frac{1}{2} + \epsilon$

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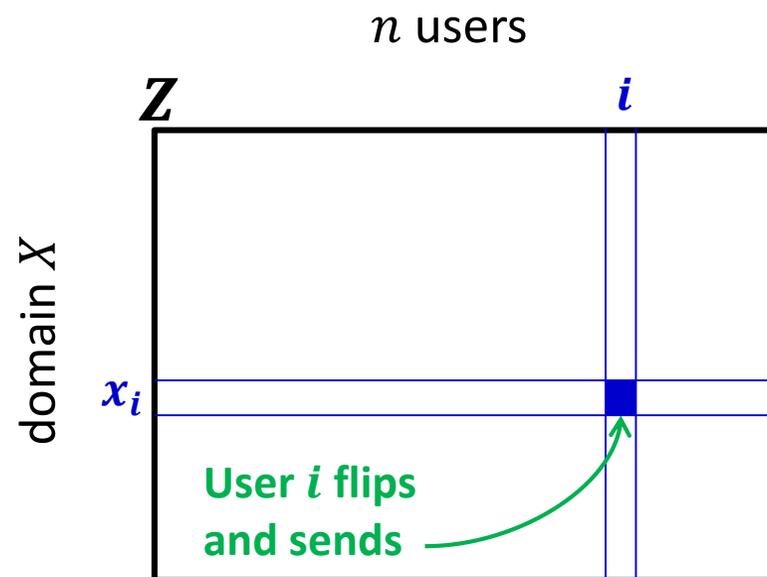
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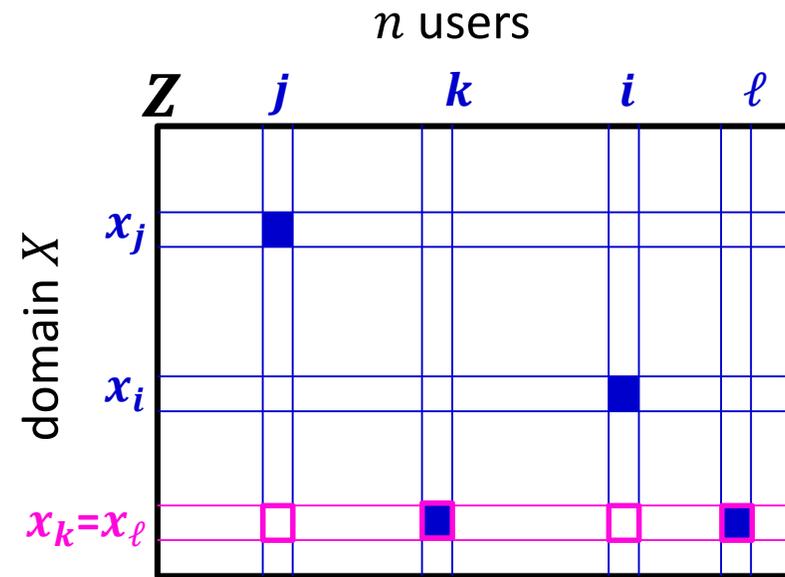
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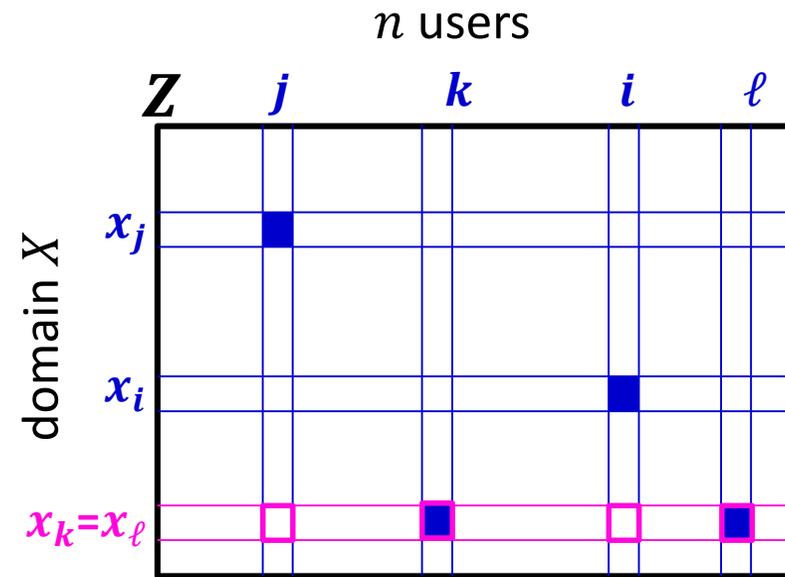
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**Hoeffding bound:** w.h.p. our estimation error is at most  $\approx \frac{1}{\epsilon} \sqrt{n \cdot \log|X|}$

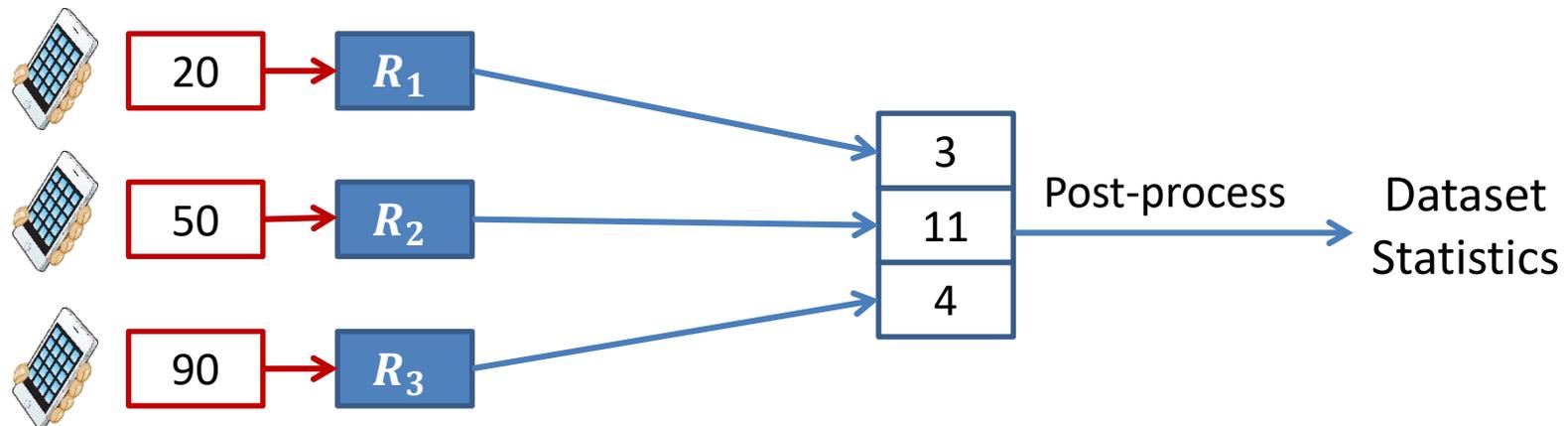
# The Local Model of Differential Privacy

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- ✓ 1. What is the model?
- ✓ 2. Computing histograms
- ➡ 3. Computing averages
4. Clustering
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6. Impossibility result for histograms
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# Averages under LDP (informal)

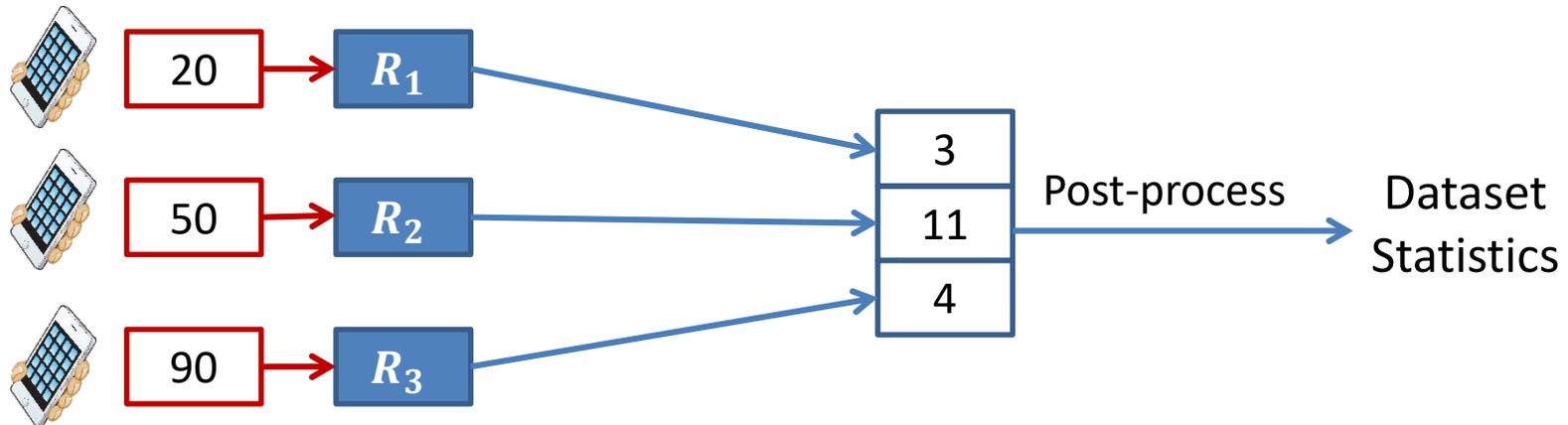
- Distributed database  $\mathcal{S} = (x_1, \dots, x_n)$ , each user holds a point  $x_i \in \mathbb{R}$
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For example, maybe the inputs are salaries, and our goal is to learn the average salary



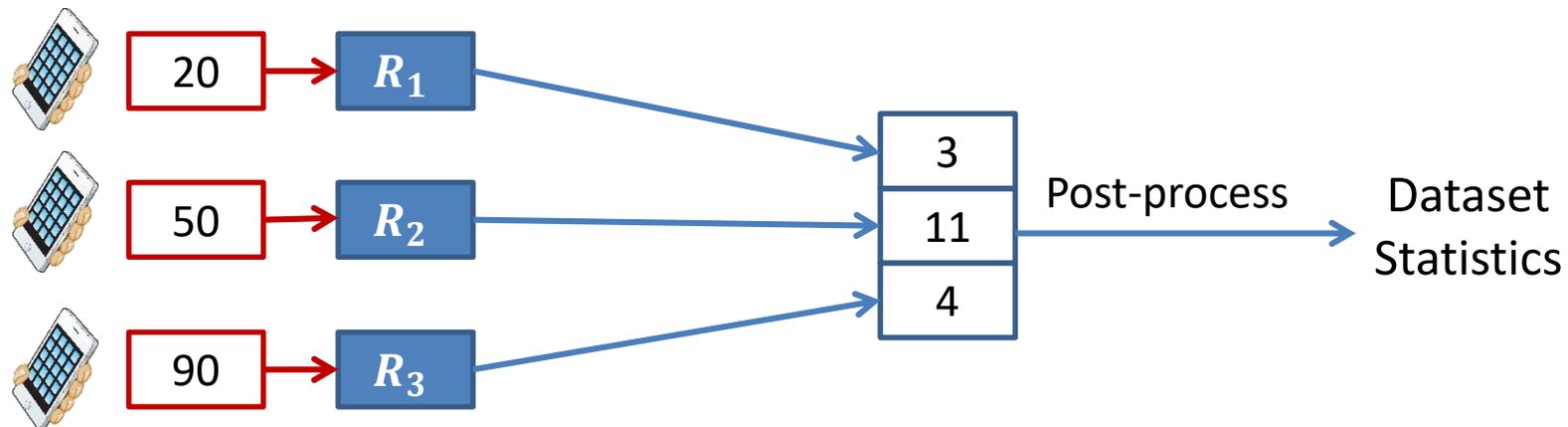
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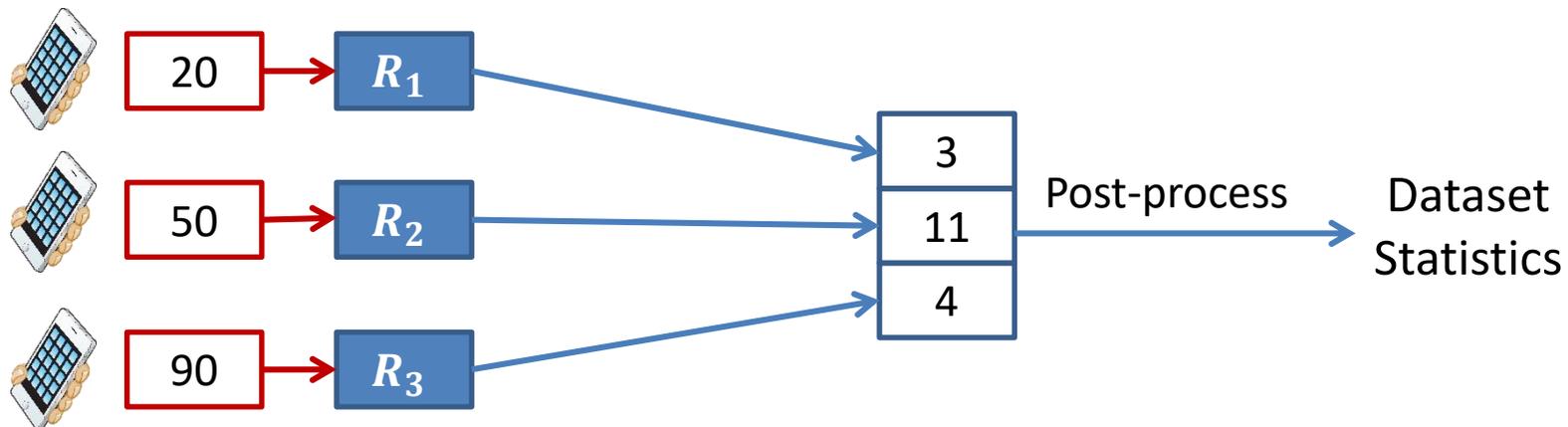
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- Error scales with  $1/\sqrt{n}$
- Can be extended to averages in  $d$ -dimensions

**Takeaway:** We can compute averages under LDP

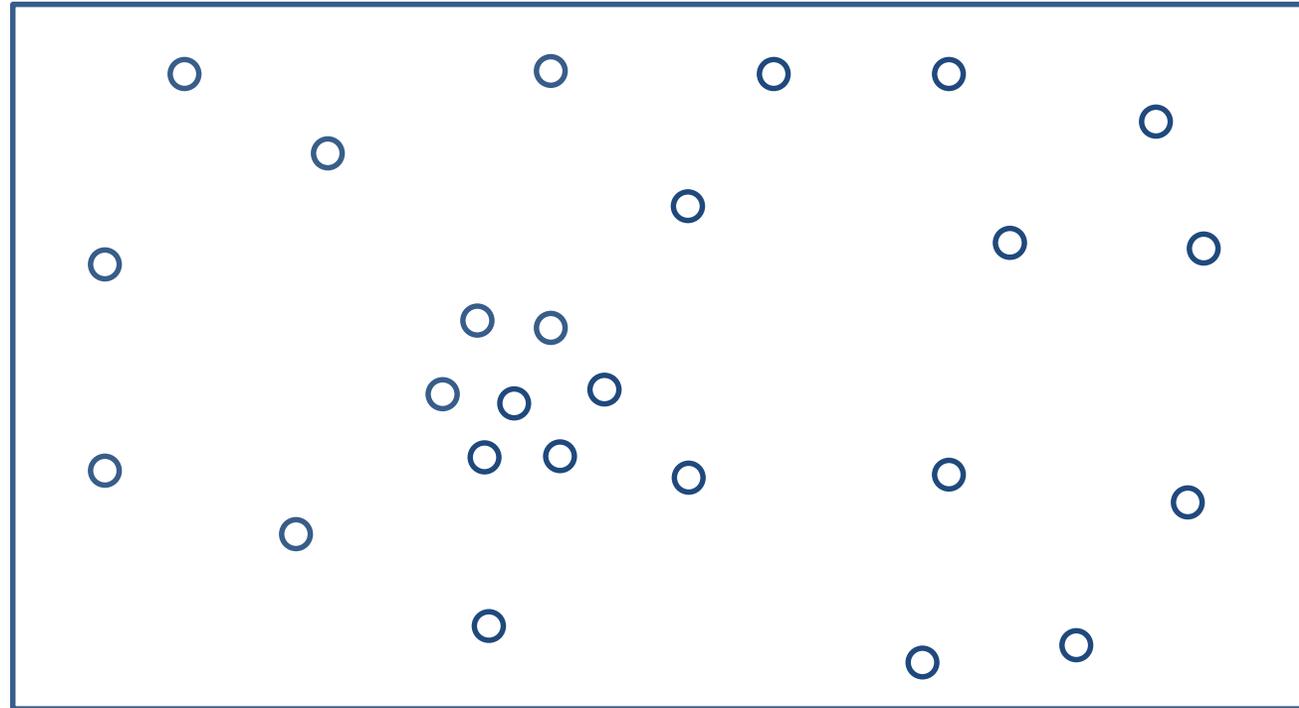
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6. Impossibility result for histograms
7. Interactive LDP protocols
8. A related model

# The 1-Cluster Problem

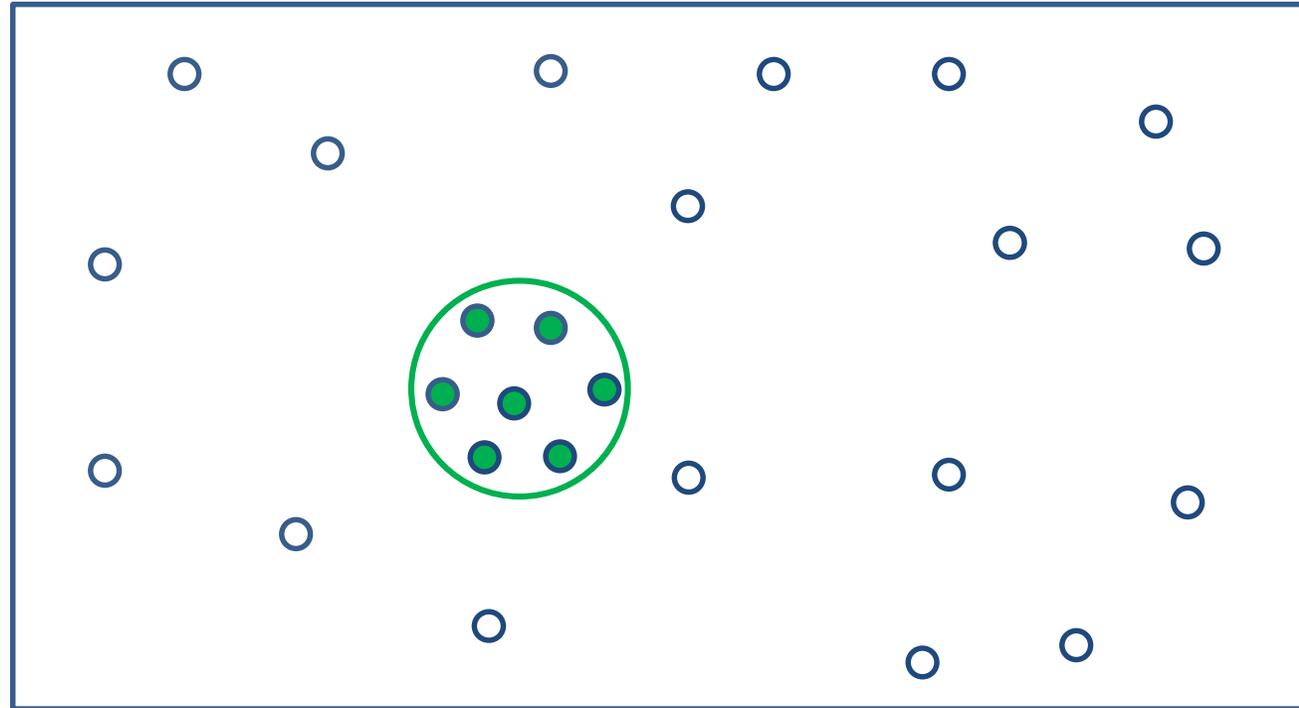
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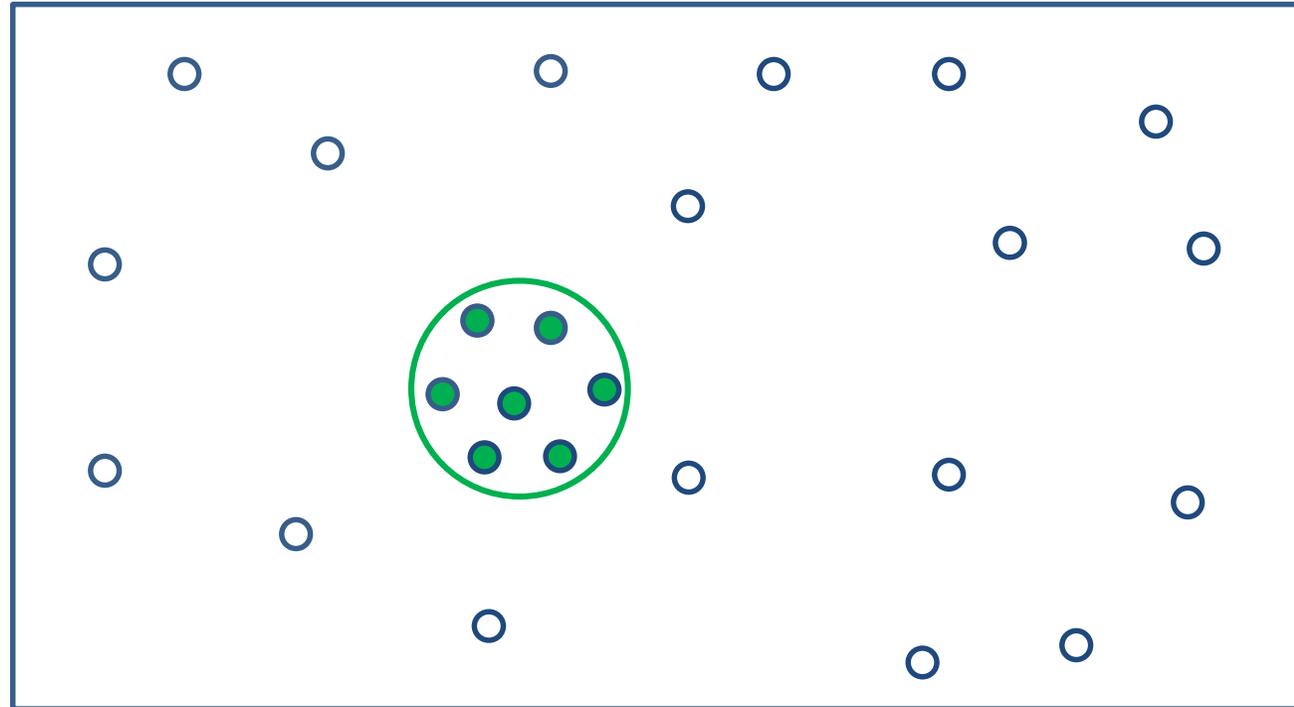
Minimal ball  
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## Applications:

- ✓ Outlier removal
- ✓ Building block for more complex algorithms

# The 1-Cluster Problem

Useful Tool: Locality-Sensitive Hashing (LSH) [Indyk&Motwani]

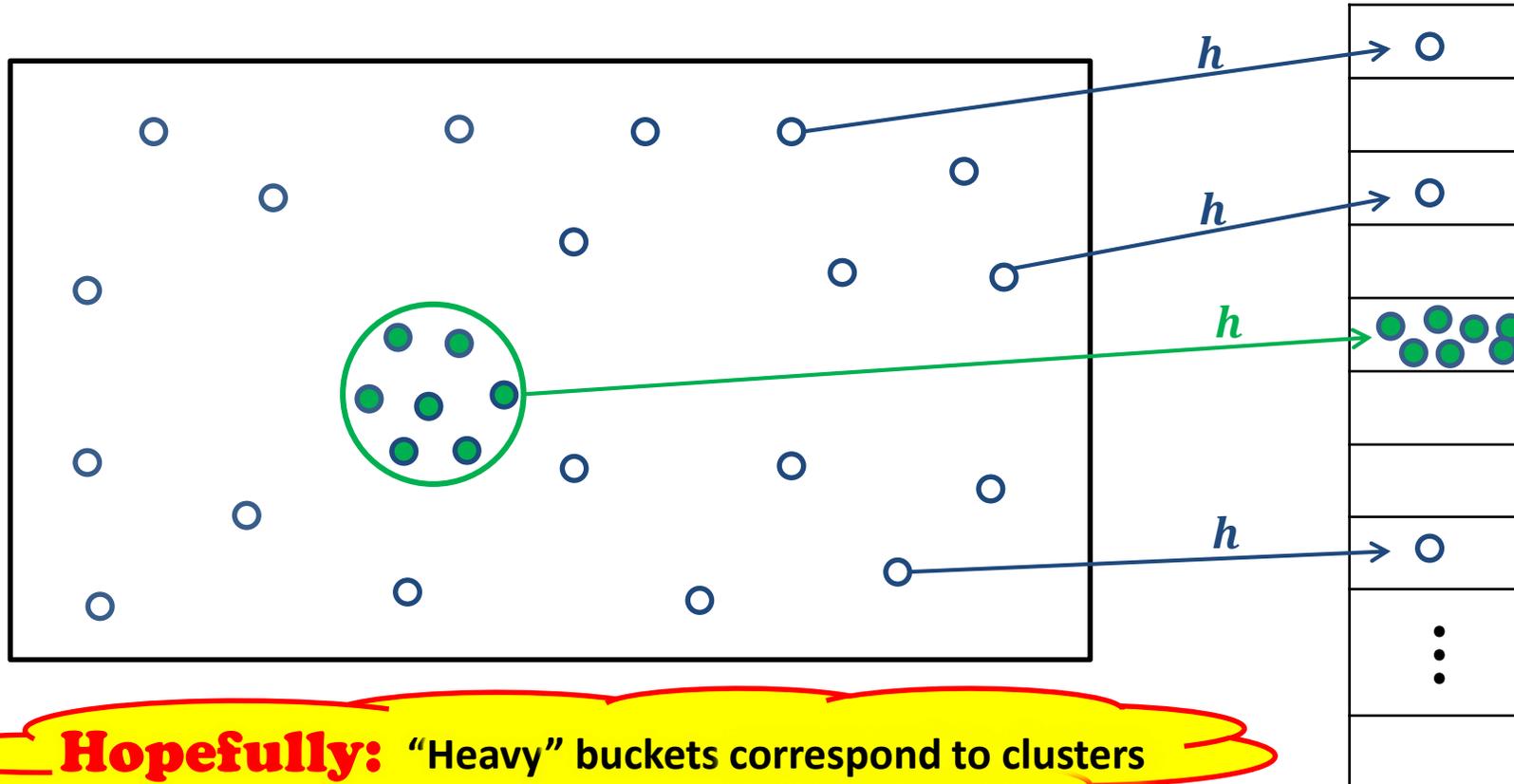
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- **Maximize** the probability of **collision** for **similar** items
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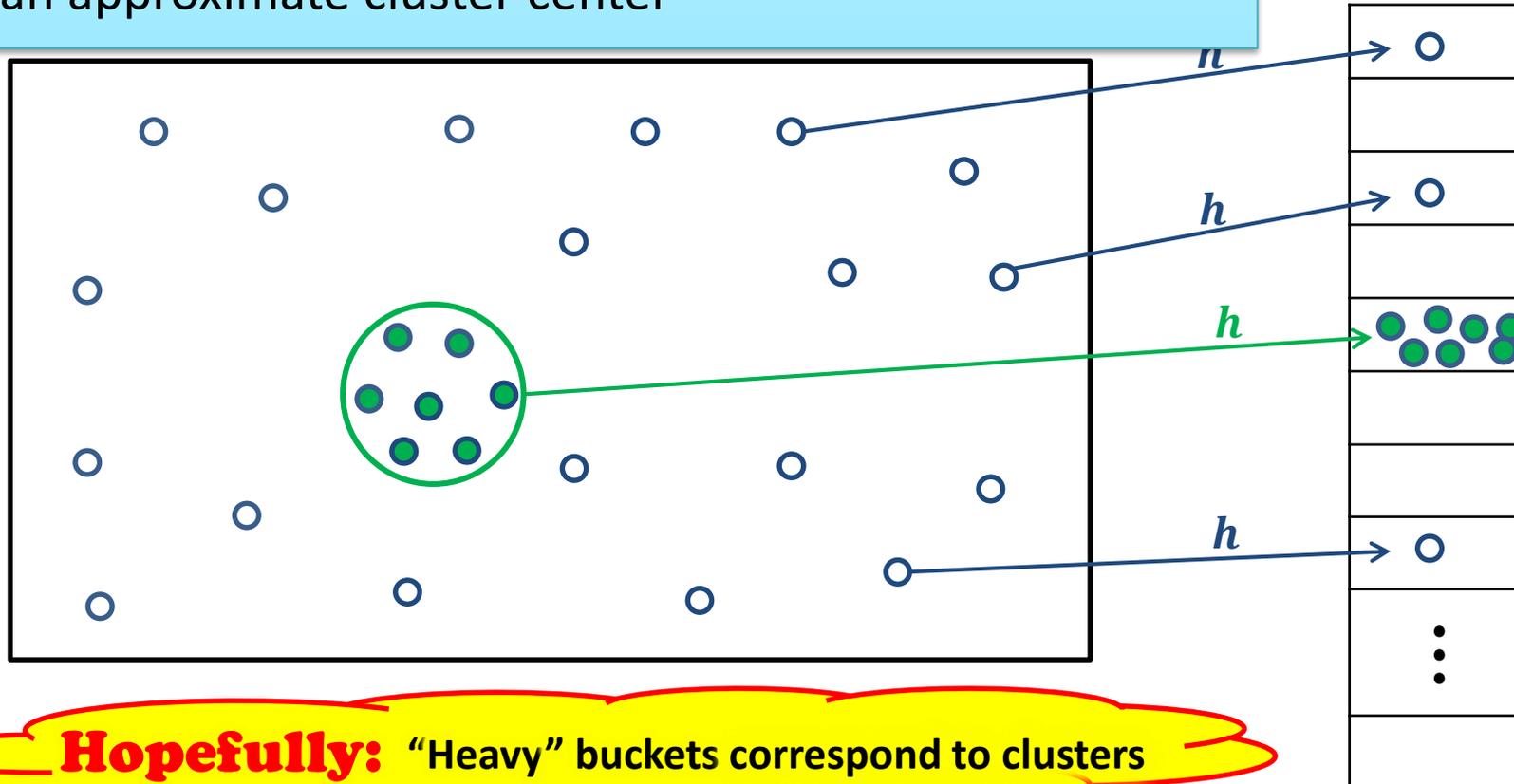


**Hopefully:** “Heavy” buckets correspond to clusters

# Intuitive Overview

1. Identify “heavy” buckets in the hash range, using LDP tool for histograms
2. Identified buckets isolate clustered points
3. Clustered points can be averaged under LDP to obtain an approximate cluster center

[Indyk&Motwani]

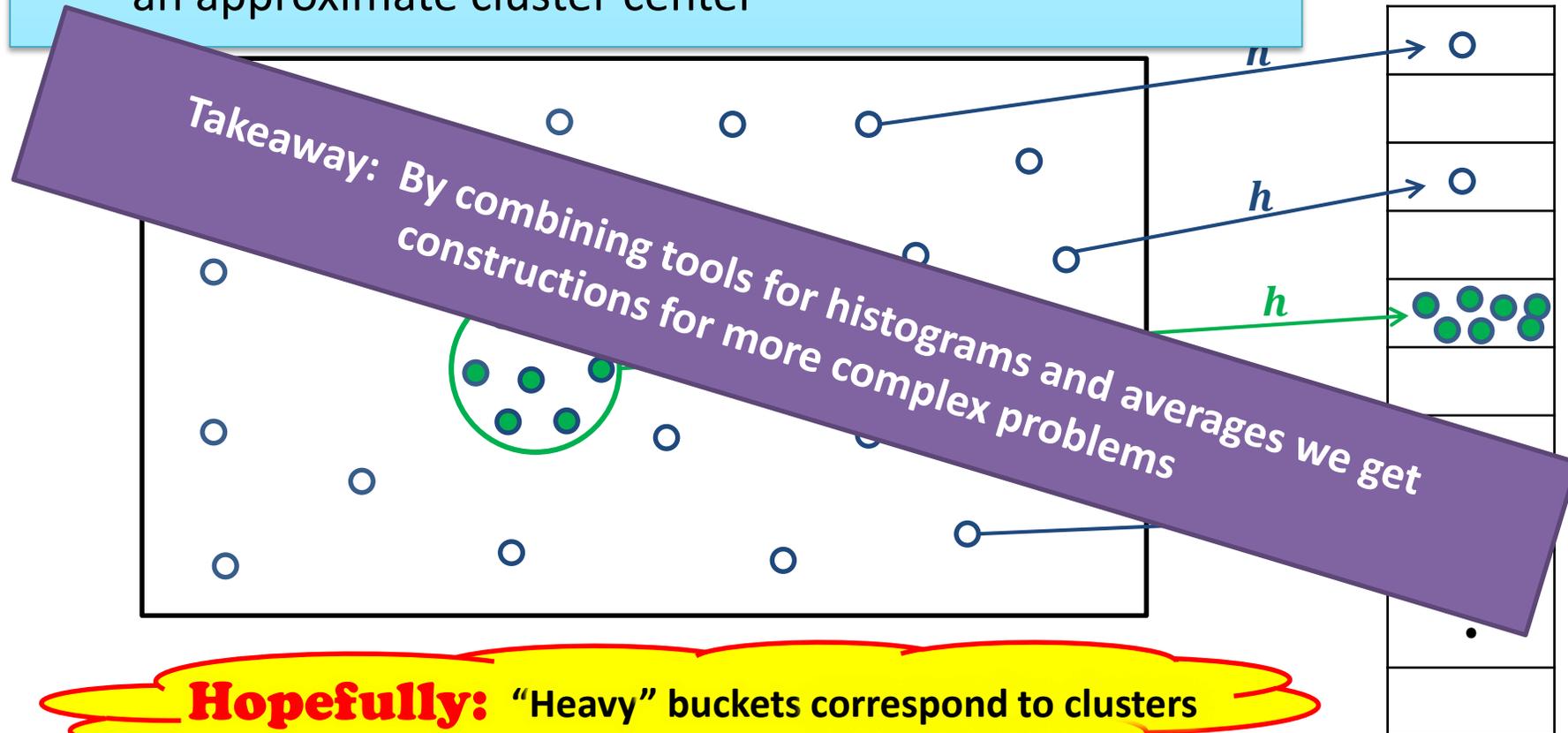


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# The Local Model of Differential Privacy

## Today's Outline

### Other problems that people have looked at:

- Convex optimization [FGV'17], [STU'17], [FMST'18], [WGSX'20]
- Hypothesis testing [Sheffet'18], [GR'18], [JMNR'19]
- Hypothesis selection [GKKNWZ'20]
- Answering Queries [Bassily'19], [CKS'19]
- Reinforcement Learning [RZLS'20], [ZCHLW'20], [TWZW'21]
- Continual monitoring under LDP [EPK'14], [JR UW'18], [BY'21]



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# 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  $p: X \rightarrow \{0, 1\}$   
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Unknown dist.  $\mathcal{D}$   
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Data analyst

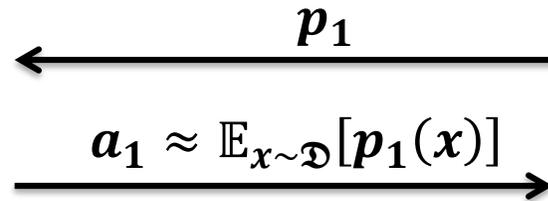
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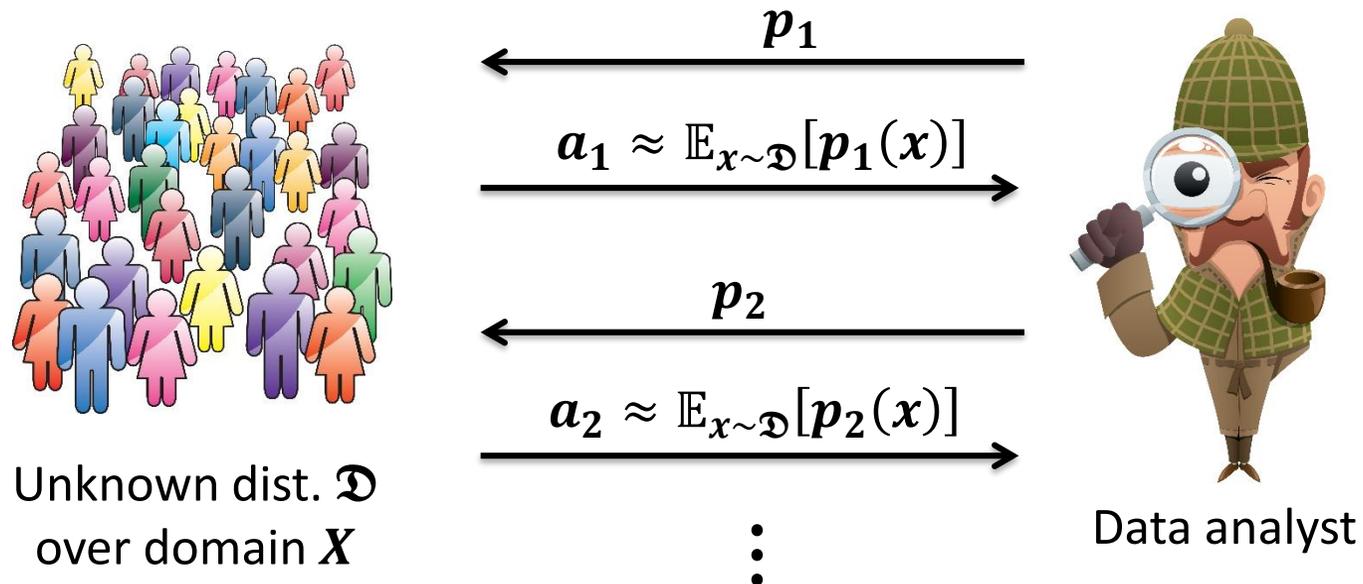


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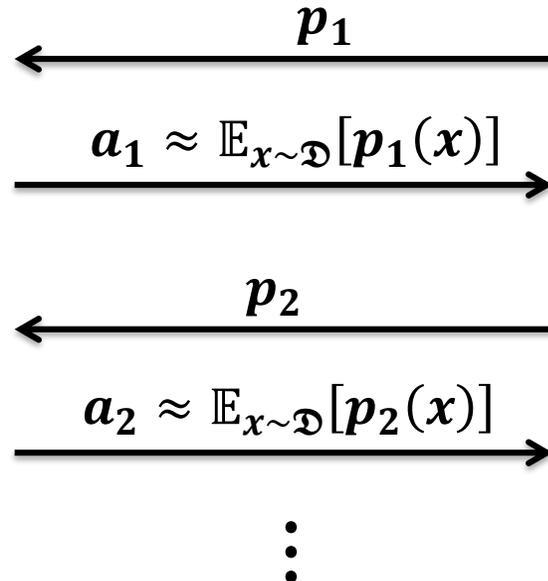
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**Theorem** [Kasiviswanathan, Lee, Nissim, Raskhodnikova, Smith 08]

What you can learn in the SQ model is exactly what you can learn in the LDP model (where every user holds a point sampled from  $\mathcal{D}$ )



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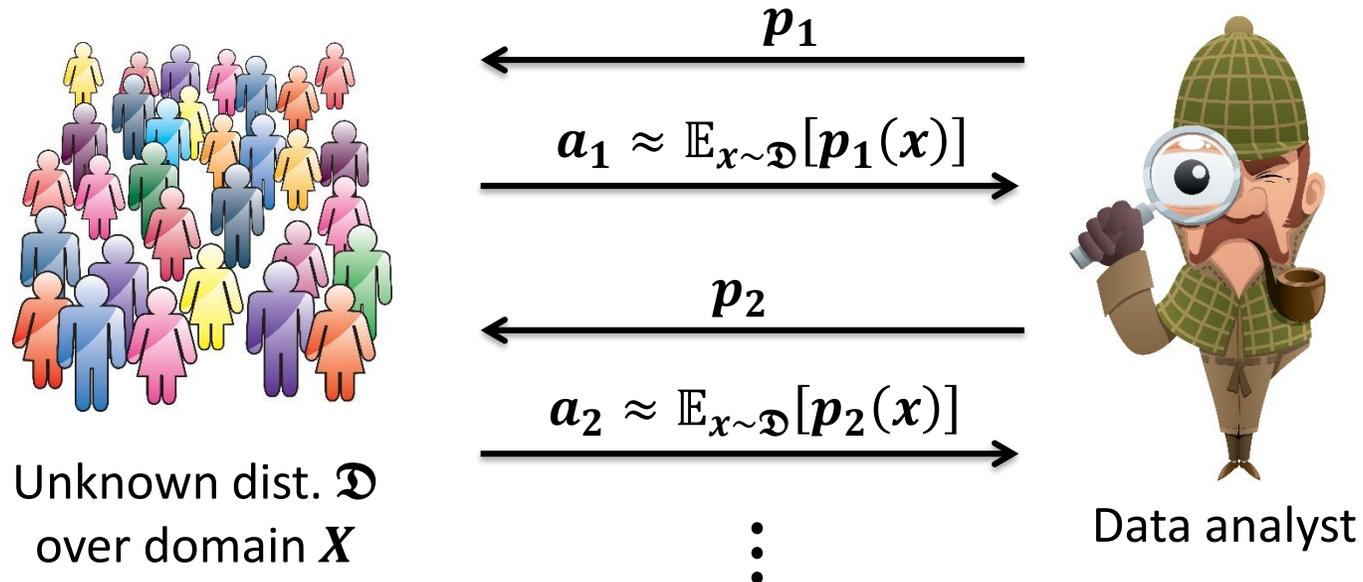
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**The great news:** The SQ model is well-studied and known to be very expressive. All the existing SQ algorithms can be implemented under LDP!

**The great impossibility news\*:** What cannot be done in the SQ model cannot be done under LDP, e.g., learning PARITY

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# Histograms under LDP – An impossibility result

- Distributed database  $\mathcal{S} = (x_1, \dots, x_n) \in X^n$ , where user  $i$  holds  $x_i \in X$
- **Goal:** For every  $x \in X$ , estimate the multiplicity of  $x$  in  $\mathcal{S}$ , denoted  $f_{\mathcal{S}}(x)$

Theorem: Under LDP, must have error  $\Omega\left(\frac{1}{\varepsilon} \sqrt{n \cdot \log|X|}\right)$

[Chan Shi Song] [Bassily Smith]

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- Specifically, for every  $t$  and  $i$  we have:  $\Pr[x_i = 1 | T = t] \approx \frac{1}{2} \approx \Pr[x_i = 0 | T = t]$

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- So, conditioned on the transcript,  $\sum x_i$  is the sum of  $n$  nearly uniform bits (and they remain independent). By anti-Chernoff, the error is  $\Omega(\sqrt{n})$

# Histograms under LDP – An impossibility result

- Distributed database  $S = (x_1, \dots, x_n) \in X^n$ , where user  $i$  holds  $x_i \in X$
- **Goal:** For every  $x \in X$ , estimate the multiplicity of  $x$  in  $S$ , denoted  $f_S(x)$

**Theorem:** Under LDP, must have error  $\Omega\left(\frac{1}{\epsilon} \sqrt{n \cdot \log|X|}\right)$

[Chan Shi Song] [Bassily Smith]

**Proof idea:**  $\Omega(\sqrt{n})$  for estimating the multiplicity of 1 in the database

- $(x_i)_{i=1}^n \in \{0, 1\}^n$  be chosen uniformly at random
- Let  $T$  denote the transcript. **Observation: inputs remain roughly uniform given the transcript**
- Specifically, for every  $t$  and  $x \in X$ ,  $\Pr[x_i = x | T = t] \approx \frac{1}{|X|} \approx \Pr[x_i = 0 | T = t]$
- $\Pr[x_i = 1 | T = t] = \Pr[T = t | x_i = 1] \cdot \frac{\Pr[x_i = 1]}{\Pr[T = t]} \approx \Pr[x_i = 0] \cdot \frac{\Pr[x_i = 1]}{\Pr[x_i = 0]} = \Pr[x_i = 0 | T = t]$
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*This should be contrasted with the centralized model, where the error does not scale with  $\sqrt{n}$*

# The Local Model of Differential Privacy

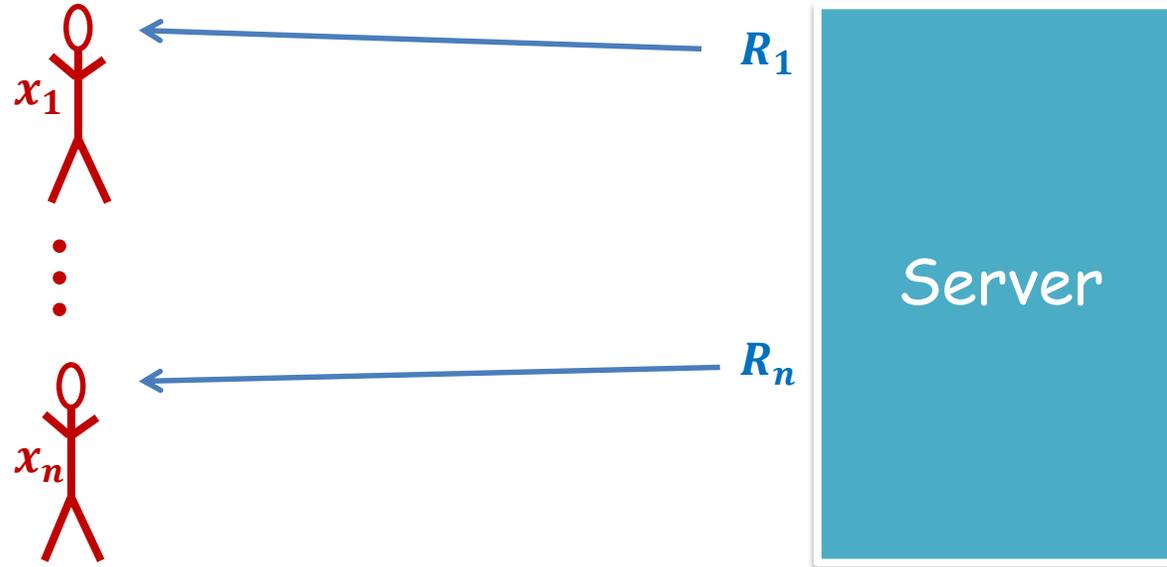
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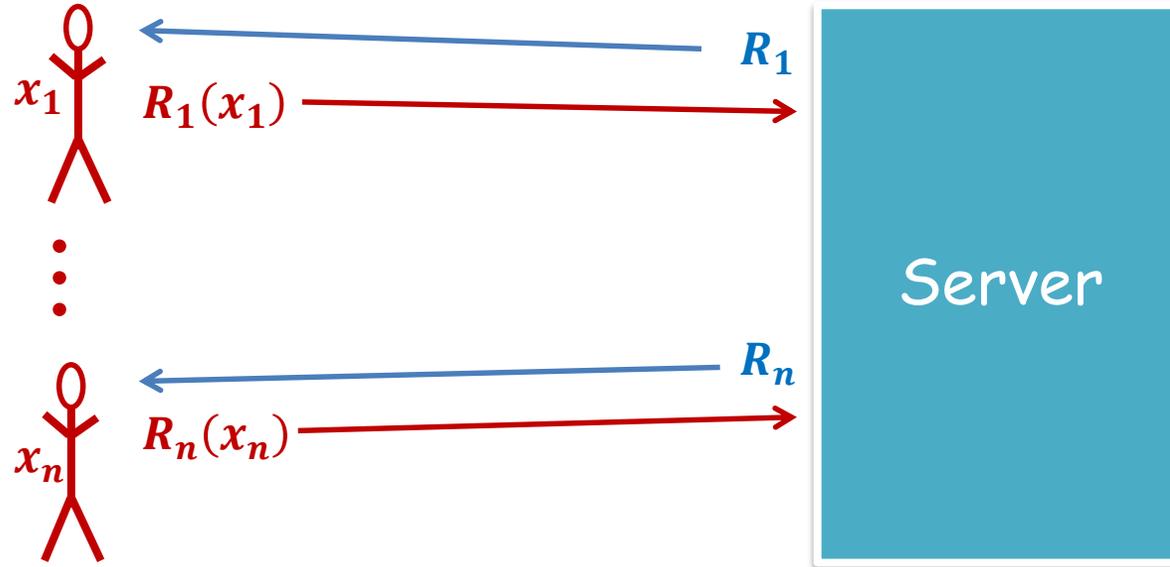
# Non- vs. Semi- vs. Fully-interactive LDP



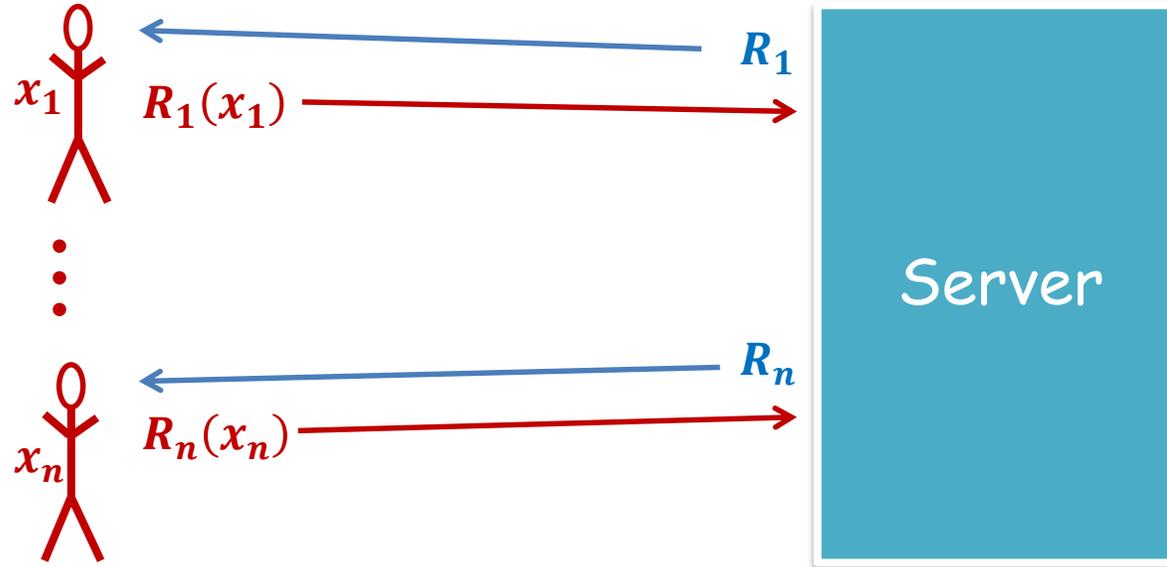
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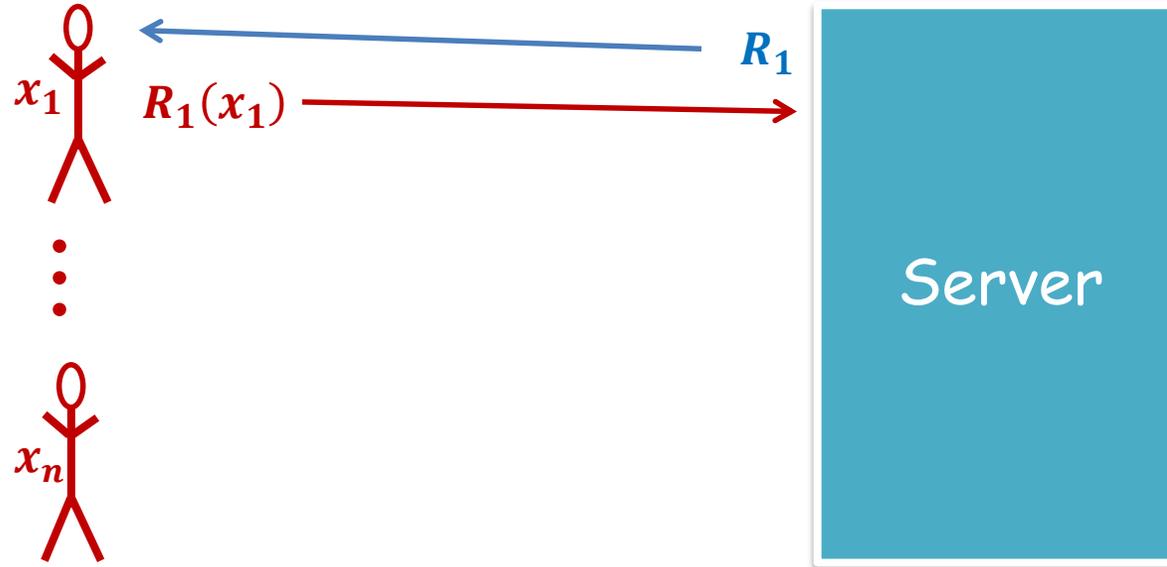
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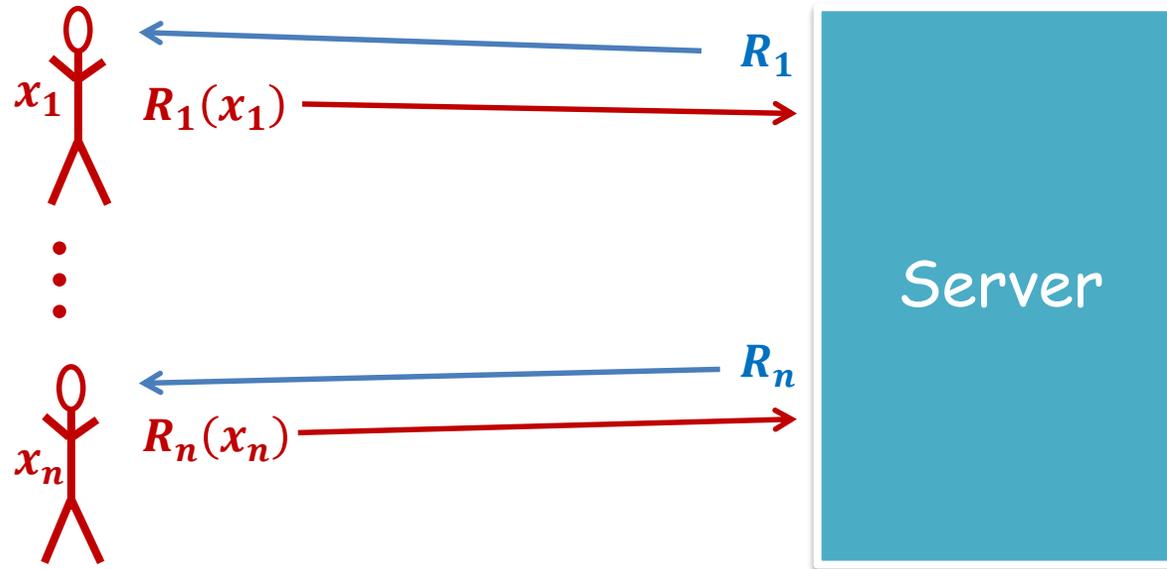
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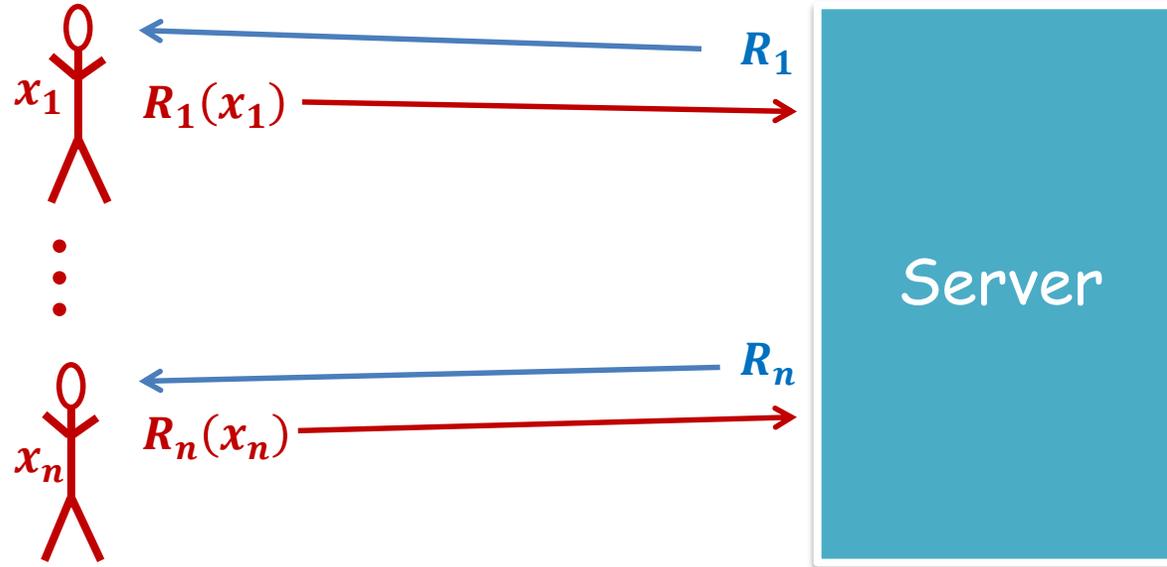
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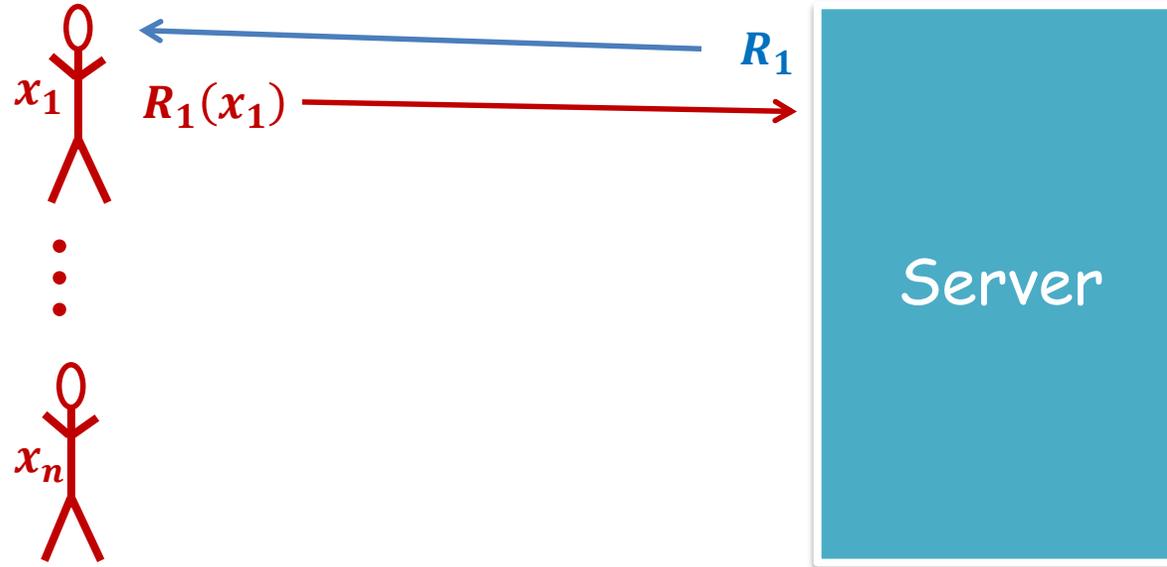
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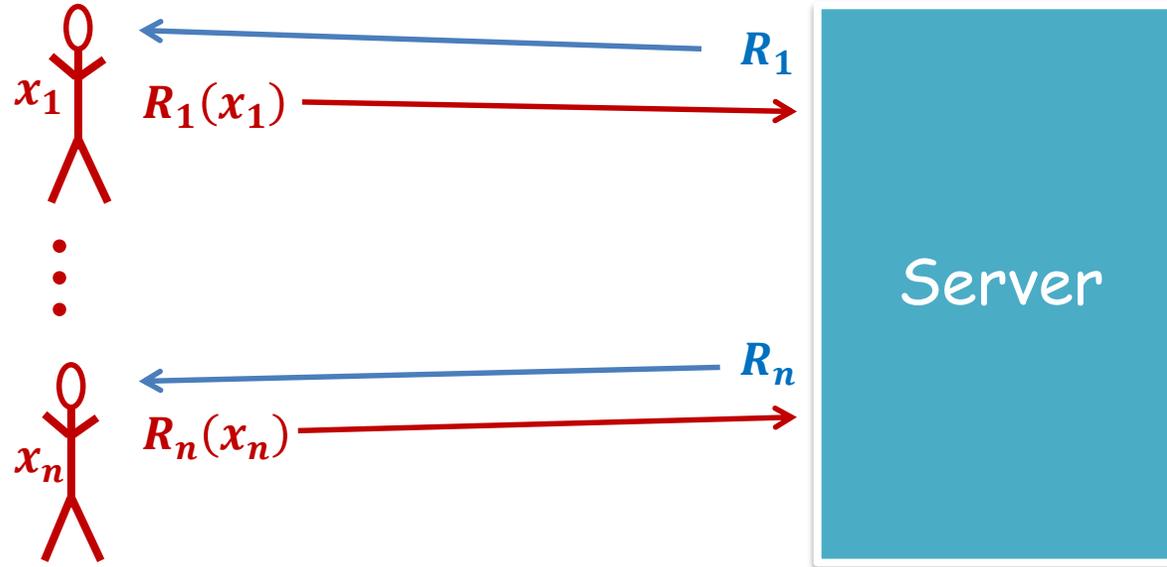
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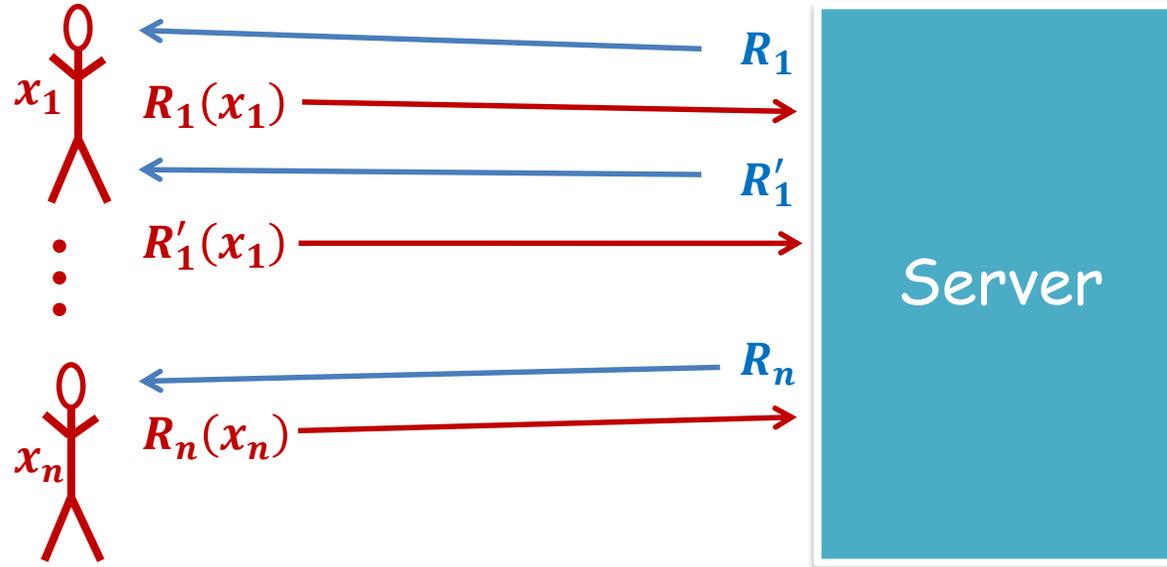
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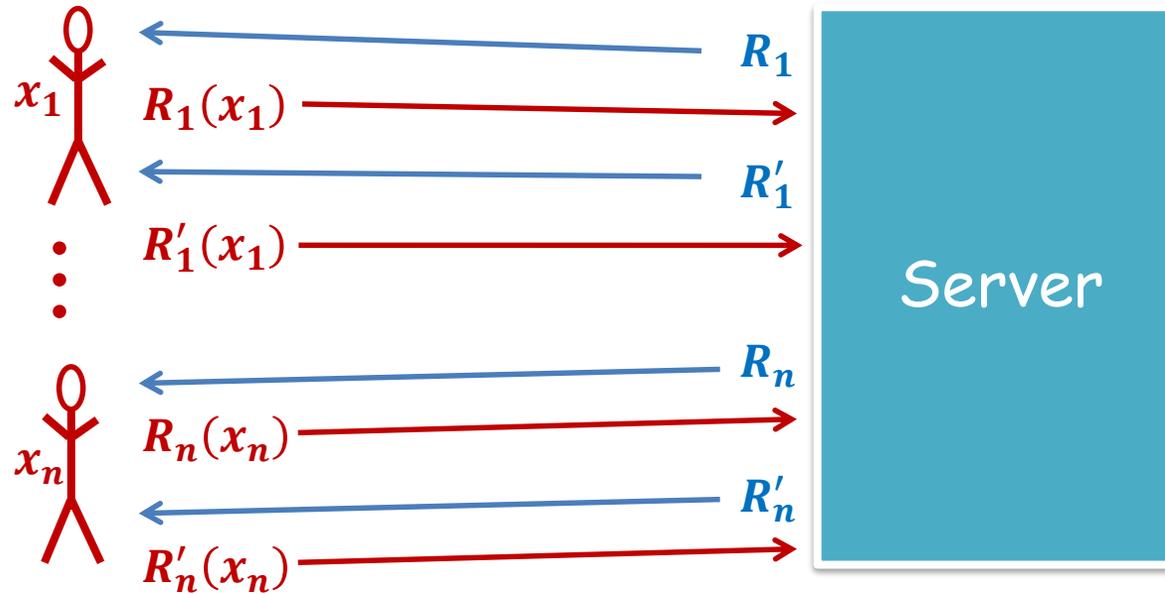
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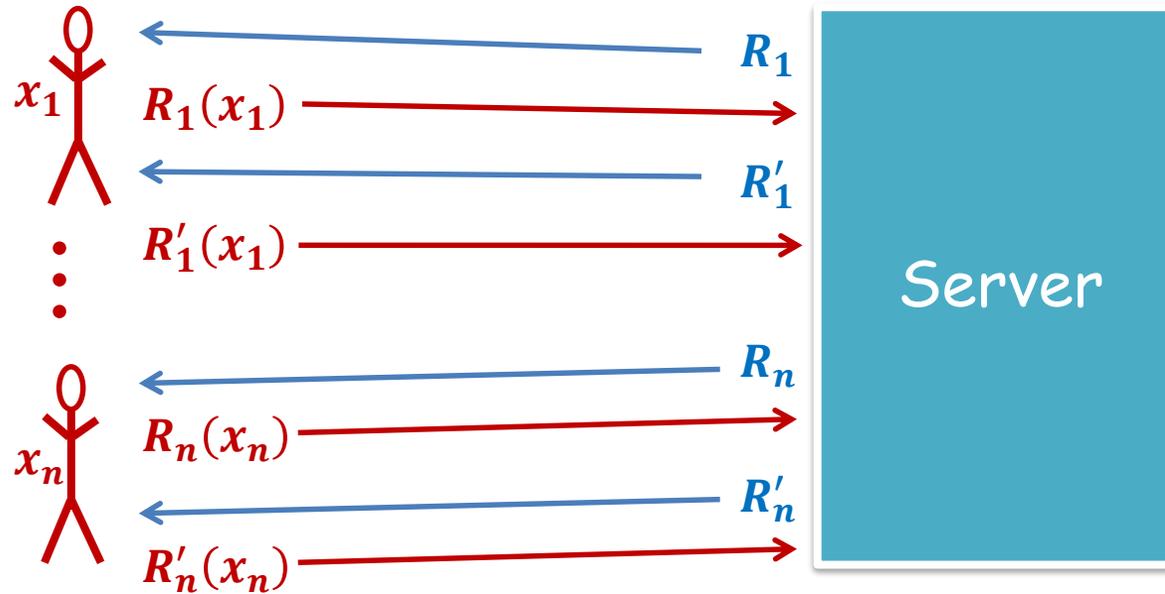
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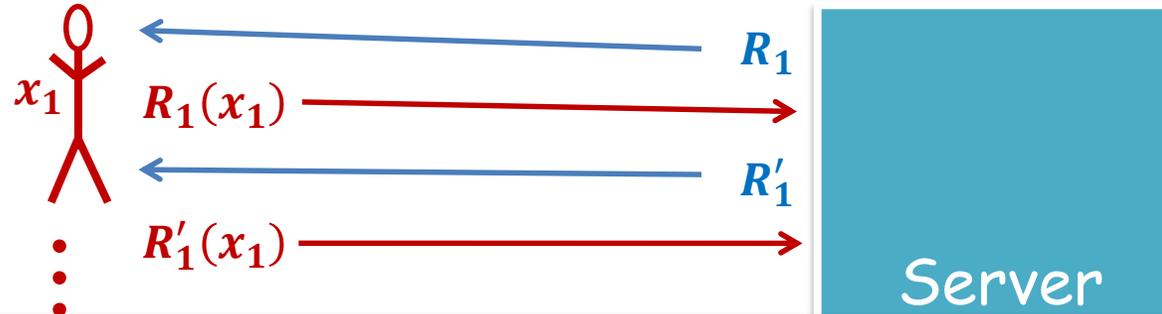
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- Semi-interactive protocols can interact with every user at most once
- **Fully-interactive protocols are unrestricted.**

# Non- vs. Semi- vs. Fully-interactive LDP



## Separating non- from semi-interactive LDP:

- Masked PARITY [Kasiviswanathan, Lee, Nissim, Raskhodnikova, Smith 08]
- Learning halfspaces [Daniely, Feldman 19]

## Separating semi- from fully-interactive LDP:

- Hidden layers problem [Joseph, Mao, Roth 20]
- Pointer chasing [Joseph, Mao, Roth 20]

# A simple pointer chasing problem

- Distributed database  $\mathcal{S} = (x_1, \dots, x_n)$ , where:
  - Every user  $1 \leq i < n/2$  holds input  $x_i \in \{1, 2, \dots, L\}$
  - Every user  $n/2 \leq j \leq n$  holds input  $x_j = (x_j[1], \dots, x_j[L]) \in \{0, 1\}^L$
- **Goal: If  $x_1 = x_2 = \dots = x_{n/2} = \ell$ , then estimate the average  $\frac{2}{n} \sum_{j=n/2}^n x_j[\ell]$**

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**The protocol:**

(1) Execute  $\Pi$  on the  $x_j$ 's and obtain their messages.

(2) For every  $1 \leq \ell \leq L$ , simulate the  $x_i$  users in  $\Pi$  on input  $x_i = \ell$ , to obtain estimation for the  $\ell$ th coordinate

# **The Local Model of Differential Privacy**

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# Summary

- LDP provides strong privacy and trust guarantees:
  - ✓ No individual information is being collected
  - ✓ Privacy preserved even if the organization is subpoenaed
- Many tasks are compatible with LDP:
  - ✓ Histograms, Averages, Clustering, ...
- Accuracy is generally reduced compared to the centralized model

**Questions?**  
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