# Local Differential Privacy: Solution or Distraction?

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  - Aka (private) "Federated analytics"





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- Local Differential privacy widely deployed since 2015: Randomized response invented in 1965: five decade lead time!

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# Going beyond I bit of data

1 bit can tell you a lot, but can we do more?

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	Gender	Obese	High BP	Smoke	Disease
Alice	1	0	0	1	0
Bob	0	1	0	1	1
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Gender/Obese	0	1	Disease/Smoke	0	1
0	0.28	0.22	0	0.55	0.15
1	0.29	0.21	1	0.10	0.20



Instead of materializing projections of data, we can transform it

- Via Hadamard transform (the discrete Fourier transform for the binary hypercube)
  - Simple and fast to apply

$$\begin{array}{l} \textbf{ypercube} \\ \begin{bmatrix} \mathbf{H}^{*} & \mathbf{H}^{*} \\ \mathbf{H}^{*} & -\mathbf{H}^{*} \end{bmatrix} = \end{array}$$

-1	1	1	1	-1	1	1	1
1	-1	1	1	1	-1	1	1
1	1	-1	1	1	1	-1	1
1	1	1	-1	1	1	1	-1
-1	1	1	1	1	-1	-1	-1
1	-1	1	1	-1	1	-1	-1
1	1	-1	1	-1 -	-1	1	-1
1	1	1	-1	-1 -	-1	-1	1



Instead of materializing projections of data, we can transform it

- Via Hadamard transform (the discrete Fourier transform for the binary hypercube) H\* H\* H\* -H\*
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- Property 1: only (d choose k) coefficients are needed to build any k-way marginal
  - Reduces the amount of information to release

-1	1	1 1	-1 1 1 1
1	-1	1 1	1 -1 1 1
1	1	-1 1	1 1 -1 1
1	1	1 -1	1 1 1 -1
-1	1	1 1	1 -1 -1 -1
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1	-1	1	1	1 -1 1 1
1	1	-1	1	1 1 -1 1
1	1	1	-1	1 1 1 -1
-1	1	1	1	1 -1 -1 -1
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- Property 2: Hadamard transform is a linear transform
  - Can estimate global coefficients by sampling and averaging
- ♦ Yields error proportional to 2<sup>k/2</sup>d<sup>k/2</sup>/√N
  - Better than simply materializing marginals (in theory)

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-1	1	1	1	-1 1 1 1
1	-1	1	1	1 -1 1 1
1	1	-1	1	1 1 -1 1
1	1	1	-1	1 1 1 -1
-1	1	1	1	1 -1 -1 -1
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1	1	-1	1	-1-1 1-1
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#### Empirical behaviour [C, Kulkarni, Srivastava SIGMOD 18]



- Compare three methods: Hadamard based (Inp\_HT), marginal materialization (Marg\_PS), Expectation maximization (Inp\_EM)
- Measure sum of absolute error in materializing 2-way marginals
- N = 0.5M individuals, vary privacy parameter  $\varepsilon$  from 0.4 to 1.4

# Application – building a Bayesian model



- Aim: build the tree with highest mutual information (MI)
- Plot shows MI on the ground truth data for evaluation purposes







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  - "How many data points fall in the range [l, r]"?



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  - "How many data points fall in the range [I, r]"?
- Hierarchical approaches improve over summing point queries:
  - a) Impose a regular tree over the input domain, and sample nodes
    - Need to do post-processing to obtain consistent answers
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- Which method is best? Answer: both are competitive!
  - Similar variance (up to leading constant) for optimal settings
  - Similar empirical performance, slight preferences for different ε
  - In contrast to the centralized case, where trees are preferred

### Quantile queries [C, Kulkarni, Srivastava VLDB19]

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- Both Hierarchical Histograms (HH) and Haar wavelets obtain similar results: very accurate answers for N large enough





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  - Massive number of participating users (ideally millions)
  - Relaxed privacy parameters ( $\epsilon = 8-16$  in Apple deployment)
  - "Flexible" attitude to composition results (daily "reset")
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- RAPPOR has been replaced in current Chrome versions

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# So is LDP a distraction in federated learning?

LDP in isolation does not provide a rounded solution, but:

- LDP plus deidentification of reports gives stronger privacy
  - "Shuffling" the messages gives  $O(\epsilon/\sqrt{n})$  (centralized) DP
  - Generic bounds for sufficiently restricted LDP protocols
  - Tight bounds for core problems (e.g. sums and counts)
  - Many recent results [Bitau et al 2017] [Erlingsson et al. 2019]
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- Simple partitions of quantities, small data per participant
- One algorithm could "compile" to multiple target models?
- LDP may be a stepping stone to more powerful PETS

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