# DP & Relational Databases: A case study on Census Data

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#### Aggregated Personal Data ...

... is made publicly available in many forms.

De-identified records (e.g., medical)



Statistics (e.g., demographic)



Predictive models (e.g., advertising)



## ... but privacy breaches abound

#### A Face Is Exposed for AOL Searcher No. 4417749

By MICHAEL BARBARO and TOM ZELLER Jr. Published: August 9, 2006





#### Why 'Anonymous' Data Sometimes Isn't

By Bruce Schneier 🔂 12.13.07

Last year, Netflix published 10 million movie rankings by 500,000 customers, as part of a challenge for people to come up with better recommendation systems than the one the company was using.

SIGN IN TO E-

The Scientist » The Nutshell

#### "Anonymous" Genomes Identified

The names and addresses of people participating in the Personal Genome Project can be easily tracked down despite such data being left off their online profiles.

By Dan Cossins | May 3, 2013



Privacy in Pharmacogenetics: An End-to-End Case Study of Personalized Warfarin Dosing

#### Differential Privacy

[Dwork, McSherry, Nissim, Smith TCC 2006, Gödel Prize 2017]

The output of an algorithm should be *insensitive* to adding or removing a record from the database.



# Differential Privacy

- Property of the privacy preserving computation.
  Algorithms can't be reverse-engineered.
- Composition rules help reason about privacy leakage across multiple releases.

- Maximize utility under a privacy budget.

• Individual's privacy risk is bounded despite prior knowledge about them from other sources \*

#### A decade later ...

• A few important practical deployments ...



• ... but little adoption beyond that.

- Deployments have needed teams of experts
- Supporting technology is not transferrable
- Virtually no systems/software support

#### This talk

No Free Lunch [SIGMOD11] Pufferfish [TODS14] Blowfish [SIGMOD14,VLDB15] LODES [SIGMOD17] 2020 Census [ongoing] IoT [CCS17, ongoing]

DPBench [SIGMOD16] DPComp [SIGMOD16] Pythia [SIGMOD17] Ektelo [ongoing] Private-SQL [ongoing]

#### This Talk

• Theory to Practice

- Utility cost of provable privacy on Census Bureau data

- Practice to Systems
  - Ektelo: An operator based framework for describing differentially private computations

#### Part 1: Theory to Practice

• Can traditional algorithms for data release and analysis be **replaced with provably private** algorithms while ensuring **little loss in utility**?

Yes we can ... on US Census Bureau Data

# The utility cost of provable privacy on US Census Bureau data

• Current algorithm for data release with *no provable guarantees* and parameters used have to be kept *secret* 



# The utility cost of provable privacy on US Census Bureau data



Comparable or lower error than current non-private methods

#### The utility cost of provable privacy on US Census Bureau data SIGMOD 2017



**US Law:** Title 13 Section 9



Pufferfish Privacy Requirements





DP-like \_ Privacy ← Definition





Sam Haney



John Abowd Matthew Graham Mark Kutzbach Lars Vilhuber

#### US Census Bureau's OnTheMap



Employment in Lower Manhattan



Residences of Workers Employed in Lower Manhattan

Available at http://onthemap.ces.census.gov/.

#### OnTheMap



# Underlying Data: LODES







#### Goal: Release Tabular Summaries

Counting Queries

- Count of jobs in NYC
- Count of jobs held by workers age 30 who work in Boston.

Marginal Queries

• Count of jobs held by workers age 30 by work location (aggregated to county)

Release of data about employers and employees is regulated by ...

• Title 13 Section 9

Neither the secretary nor any officer or employee ... ... make any publication whereby the data furnished by any particular establishment or individual under this title can be identified ...

#### Current Interpretation

• The existence of a job held by a particular individual *must* not be disclosed.

No exact re-identification of employee records ... by an informed attacker.

• The existence of an employer business as well as its type (or sector) and location is not confidential.

Can release exact numbers of employers

• The data on the operations of a particular business must be protected.

Informed attackers must have an uncertainty of up to a multiplicative factor  $(1 + \alpha)$  about the workforce of an employer

# Can we use differential privacy (DP)?



# Neighboring tables for LODES?

- Tables that differ in ...
  - one employee?
  - one employer?
  - something else?
- And how does DP (and its variants) compare to the current interpretation of the law?
  - Who is the attacker? Is he/she informed?
  - What is secret and what is not?

# The Pufferfish Framework

[TODS 14]

- What is being kept secret?
   A set of Discriminative Pairs (mutually exclusive pairs of secrets)
- Who are the adversaries?
   A set of Data evolution scenarios (adversary priors)
- What is privacy guarantee? Adversary can't tell apart a pair of secrets any better by observing the output of the computation.

#### Pufferfish Privacy Guarantee

 $\forall w \in range(M) \\ \forall (s,s') \in S_{pairs} \\ \forall \theta \in D, s.t. \ P(s|D), P(s'|D) \neq 0$ 

$$e^{-\varepsilon} \leq \frac{P(s|M(\mathfrak{D}) = w, \theta)}{P(s'|M(\mathfrak{D}) = w, \theta)} / \frac{P(s|\theta)}{P(s'|\theta)} \leq e^{\varepsilon}$$
Posterior odds
of s vs s'
Prior odds of
s vs s'

## Advantages of Pufferfish

- Gives a deeper understanding of the protections afforded by existing privacy definitions
   Differential privacy is an instantiation
- Privacy defined more generally in terms of customizable secrets rather than records
- We can tailor the set of discriminative pairs, and the adversarial scenarios to specific applications
   Fine grained knobs for tuning the privacy-utility tradeoff

#### Customized Privacy for LODES

#### • Discriminative Secrets:

- . . .

- -(w works at E, or w works at E')
- -(w works at E, w does not work)
- $-(|E| = x, |E| = y), \text{ for all } x < y < (1 + \alpha)x$

- Data evolution scenarios:
  - All priors where employee records are independent of each other.

# Example of a formal privacy requirement

DEFINITION 4.2 (EMPLOYER SIZE REQUIREMENT). Let ebe any establishment in  $\mathcal{E}$ . A randomized algorithm A protects establishment size against an informed attacker at privacy level  $(\epsilon, \alpha)$  if, for every informed attacker  $\theta \in \Theta$ , for every pair of numbers x, y, and for every output of the algorithm  $\omega \in range(A)$ ,

$$\left|\log\left(\frac{Pr_{\theta,A}[|e|=x|A(D)=\omega]}{Pr_{\theta,A}[|e|=y|A(D)=\omega]} \middle/ \frac{Pr_{\theta}[|e|=x]}{Pr_{\theta}[|e|=y]}\right)\right| \le \epsilon \quad (4)$$

whenever  $x \leq y \leq \lceil (1+\alpha)x \rceil$  and  $Pr_{\theta}[w=x], Pr_{\theta}[w=y] > 0.$ 

### Customized Privacy for LODES

- Provides a differential privacy type privacy guarantee for all employees
  - Algorithm output is insensitive to addition or removal of one employee
- Appropriate privacy for establishments
  - Can learn whether an establishment is large or small, but not exact workforce counts.
- Satisfies sequential composition

#### What is the utility cost?

- Sample constructed from 3 states in US
   10.9 million jobs and 527,000 establishments
- Q1: Marginal counts over all establishment characteristics
  - 33,000 counts are being released.
- Utility Cost: error (new alg.)/error (current alg.)

### Utility Cost

#### Three different algorithms



#### Utility Cost



#### Summary: Theory to Practice

• Can traditional algorithms for data release and analysis be **replaced with provably private** algorithms while ensuring **little loss in utility**?

- Yes we can ... on US Census Bureau Data
  - Can release tabular summaries with *comparable or better utility* than current techniques!

#### Takeaways



#### Challenge 1: Policy to Math



#### Challenge 2: Privacy for Relational Data



- Privacy for each entity
- Redefine neighbors

- Constraints
  - Keys
  - Foreign Keys
  - Inclusion dependencies
  - Functional
     Dependencies



#### Challenge 3: Algorithm Design

... without exception ad hoc, cumbersome, and difficult to use – they could really only be used by people having highly specialized technical skills ...



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E. F. Codd on the state of databases in early 1970s

#### Part 2: Practice to Systems

• Can provably private data analysis algorithms with state-of-the-art utility be achieved by DPnon-experts?

#### Systems Vision

Given a task specified in a high level language, and a privacy budget\*

synthesize an algorithm to complete the task with (near-)optimal accuracy, and with differential privacy guarantees.

#### Systems Vision

Given a relational schema, a set of SQL queries, and a privacy budget\*

synthesize an algorithm to answer these queries with (near-)optimal accuracy, and with differential privacy guarantees.

#### State of the art

• Systems that answer SQL queries are **far from optimal in terms of utility**.

- Answer one query at a time

- Sophisticated algorithms that achieve nearoptimal error for specialized query types
  - Linear queries on "single" tables
  - Certain queries on graphs

# Challenges for a non-expert

- Need to cast problems in terms of specialized queries.
- Algorithms assume special representations of data
   Possibly exponential size in the input
- No standard implementations of algorithms
- Algorithms achieving best utility can depend on the dataset and privacy parameters used

# System-P Vision

#### Inputs

- · Policy G = ( $\varepsilon$ ,  $\rho$ )
- · Analysis task
- Error tolerance
- · Schema
- · Constraints





- 1-dimensional range queries: intervals
- Marginals / data cube queries / contingency tables: aggregate over excluded dimensions.
- k-dimensional range queries: axis-aligned rectangles
- Predicate counting queries: only 0 or 1 coefficients
- Linear counting queries: arbitrary coefficients

#### Census Summary File (SF-1)

#### P3. **RACE** [8]

Universe: Total population	
Total:	P0030001
White alone	P0030002
Black or African American alone	P0030003
American Indian and Alaska Native alone	P0030004
Asian alone	P0030005
Native Hawaiian and Other Pacific Islander alone	P0030006
Some Other Race alone	P0030007
Two or More Races	P0030008
HISPANIC OR LATINO ORIGIN [3]	
Universe: Total population	
Total:	P0040001
Not Hispanic or Latino	P0040002
Hispanic or Latino	P0040003

#### P4.

#### Ρ5.

Universe: Total population	
Total:	P0050001
Not Hispanic or Latino:	P0050002
White alone	P0050003
Black or African American alone	P0050004
American Indian and Alaska Native alone	P0050005
Asian alone	P0050006
Native Hawaiian and Other Pacific Islander alone	P0050007
Some Other Race alone	P0050008
Two or More Races	P0050009
Hispanic or Latino:	P0050010
White alone	P0050011
Black or African American alone	P0050012
American Indian and Alaska Native alone	P0050013
Asian alone	P0050014
Native Hawaiian and Other Pacific Islander alone	P0050015
Some Other Race alone	P0050016
Two or More Races	P0050017

#### P20. HOUSEHOLDS BY PRESENCE OF PEOPLE UNDER 18 YEARS BY HOUSEHOLD TYPE BY AGE OF PEOPLE UNDER 18 YEARS [34]

Universe: Households

#### Tot

tal:	P0200001
Households with one or more people under 18 years:	P0200002
Family households:	P0200003
Husband-wife family:	P0200004
Under 6 years only	P0200005
Under 6 years and 6 to 17 years	P0200006
6 to 17 years only	P0200007
Other family:	P0200008
Male householder, no wife present:	P0200009
Under 6 years only	P0200010
Under 6 years and 6 to 17 years	P0200011
6 to 17 years only	P0200012

#### P28. **HOUSEHOLD TYPE BY HOUSEHOLD SIZE [16]**

Universe: Households	
Total:	P0280001
Family households:	P0280002
2-person household	P0280003
3-person household	P0280004
4-person household	P0280005
5-person household	P0280006
6-person household	P0280007
7-or-more-person household	P0280008
Nonfamily households:	P0280009
1-person household	P0280010
2-person household	P0280011
3-person household	P0280012

#### Census Summary File (SF-1)

P3.	RACE [8]	
	Universe: Total population	
	Total:	P0030001
	White alone	P0030002
	Black or African American alone	P0030003
	American Indian and Alaska Native alone	P0030004
	Asian alone	P0030005
	Native Hawaiian and Other Pacific Islander alone	P0030006
	Some Other Race alone	P0030007
	Two or More Races	P0030008
P4.	HISPANIC OR LATINO ORIGIN [3]	
	Universe: Total population	
	Total:	P0040001
	Not Hispanic or Latino	P0040002
	Hispanic or Latino	P0040003
P5.	HISPANIC OR LATINO ORIGIN BY RACE [17]	
	Universe: Total population	
	Total:	P0050001
	Not Hispanic or Latino:	P0050002
	White alone	P0050003
	Black or African American alone	P0050004
	American Indian and Alaska Native alone	P0050005
	Asian alone	P0050006
	Native Hawaiian and Other Pacific Islander alone	P0050007
	Some Other Race alone	P0050008
	Two or More Races	P0050009
	Hispanic or Latino:	P0050010
	White alone	P0050011
	Black or African American alone	P0050012
	American Indian and Alaska Native alone	P0050013
	Asian alone	P0050014
	Native Hawaiian and Other Pacific Islander alone	P0050015
	Some Other Race alone	P0050016
	Two or More Races	P0050017

# A large fraction of SF-1 are **linear queries** on **persons**

#### Algorithms for linear queries



#### But the story is more nuanced ...



Error

## Obstacle to adoption

• Practical performance of privacy algorithms is **opaque to users**.

• Literature has **conflicting evidence** on best algorithms

• Privacy non-experts default to the simplest algorithms like Laplace Mechanism.

# DPBench

- A benchmark study of algorithms for answering linear counting queries in low dimensions
  - 15 published algorithms evaluated under
  - ~8,000 distinct experimental configurations

#### **SIGMOD 2016**





Dan Zhang Gerome Miklau Michael Hay

Yan Chen

#### Key Finding: No algorithm to rule them all



#### Key Finding: No algorithm to rule them all



# Visualizing the state of the art DPComp

#### SIGMOD 2016



The input dataset is shown to the left as a histogram of courts over a uniform grid. The noisy output of the chosen algorithm at the chosen epsilon is shown in the center. The number of bins in the output histogram matches that of the input. While the algorithms themselves may not actually generate a histogram, our visualization represents the histogram inferred from the noisy courts generated by the algorithm.

A rectangular range query can be specified on the input dataset by clicking and dragging anywhere on the input plot. The range query can be dismissed by clicking anywhere on the input. Range queries on the input are mirrored on the algorithm output. The true and noisy answers for the range query are printed below the input and output, respectively.











Yan Chen

George Bissias

Dan Zhang

Gerome Miklau Michael

Hay

# DPBench/DPComp

• Identifies the state-of-the art for lowdimensional counting queries ...

• ... but, algorithm design for a new task is still a challenge

#### Toward algorithm synthesis

D = ProtectedDataSource(source\_uri) D = D.filter(lambda row: row.sex == 'M' and row.age//10 == 3) .map(lambda row: row.salary) x = D.vectorize(n=10\*\*6)

Wpre = PrefixMeasurement(len(x))

R = DomainReductionDawa(x, epsilon/2)
x = x.reduce(R)
Wpre = Wpre.reduce(R)

M = GreedyHierarchyMeasurement(Wpre)
y = x.VectorLaplace(M, epsilon/2)
x\_hat = LeastSquares(M, y)

```
return dot_product(Wpre, x_hat)
```

This algorithm computes CDF of salaries for males in 30s

#### Toward algorithm synthesis

Wpre = PrefixMeasurement(len(x))

R = DomainReductionDawa(x, epsilon/2)
x = x.reduce(R)
Wpre = Wpre.reduce(R)

M = GreedyHierarchyMeasurement(Wpre)
y = x.VectorLaplace(M, epsilon/2)
x\_hat = LeastSquares(M, y)

Preprocessing & Input creation

DP Logic

return dot\_product(Wpre, x\_hat)

#### Algorithms to plans

x = D.vectorize(n=10\*\*6)

```
Wpre = PrefixMeasurement(len(x))
```

R = DomainReductionDawa(x, epsilon/2)
x = x.reduce(R)
Wpre = Wpre.reduce(R)

M = GreedyHierarchyMeasurement(Wpre)

y = x.VectorLaplace(M, epsilon/2)

x\_hat = LeastSquares(M, y)

return dot\_product(Wpre, x\_hat)

Data transformation

Data Reduction

Query Selection Private Measurement Inference

#### DAWA [VLDB 2014]

```
Wpre = PrefixMeasurement(len(x))
```

R = DomainReductionDawa(x, epsilon/2)
x = x.reduce(R)
Wpre = Wpre.reduce(R)

M = GreedyHierarchyMeasurement(Wpre)

y = x.VectorLaplace(M, epsilon/2)

 $x_hat = LeastSquares(M, y)$ 

return dot\_product(Wpre, x\_hat)

Data Reduction

Query Selection Private Measurement Inference

#### AHP [SDM 2014]

D = ProtectedDataSource(source\_uri)

D = D.filter(lambda row: row.sex == 'M'

and row.age//10 == 3)

.map(lambda row: row.salary)

x = D.vectorize(n=10\*\*6)

```
Wpre = PrefixMeasurement(len(x))
```

R = ClusterAHP(x.VectorLaplace(Identity(len(x)), epsilon/2)) x = x.reduce(R) Wpre = Wpre.reduce(R)

M = Identity(len(x))

y = x.VectorLaplace(M, epsilon/2)

x\_hat = LeastSquares(M, y)

#### return dot\_product(Wpre, x\_hat)

Data Reduction

Query Selection

Private Measurement

Inference

## Operator classes and instances

Transfo	erm 📕
TV	T-Vectorize
TP	V-Partition
TR	V-Reduce

Inferen	ce
LS	Least squares
NLS	NN Least squares
MW	Mult Weights
HR	Thresholding

Reduction selection					
RA	AHPcluster				
RG	Grid				
RD	Dawa				
RW	Workload-based				
RS	Stripe(attr)				

Query	1
LM	Vector Laplace
Query	selection
SI	Identity
ST	Total
SP	Privelet
SH2	H2
SHB	НВ
SG	Greedy-H
SU	UniformGrid
SA	AdaptiveGrids
SQ	Quadtree
SW	Worst-approx
SPB	PrivBayes select

**Private** operators change the database, but have no output

• Private → Public operators release differentially private answers

• **Public** operators are postprocessing

#### Ektelo

#### **TPDP 2017**

- A system for describing differentially private algorithms as plans composed of vetted operator implementations

   Currently supports algorithms that answer sets of linear queries
- Any ektelo plan satisfies differential privacy
- Can express many state of the art algorithms
- Can create new algorithms by composing operator implementations







Ryan Dan Mckenna Zhang

Gerome Miklau Michael Hay

# DP Algorithms in Ektelo

ID	Cite	Algorithm name	Plan signature							
1	[8]	Identity	SI	LM						
2	[39]	Privelet	SP	LM	LS					
3	[17]	Hierarchical (H2)	SH2	LM	LS					
4	[34]	Hierarchical Opt (HB)	SHB	LM	LS					
5	[22]	Greedy-H	SG	LM	LS					
6	-	Uniform	ST	LM.	LS	0.0000.000				
7	[15]	MWEM	I:(	SW	LM	MW	)			
8	[42]	AHP	SI	LM	HR	RA	TR	SI	LM	LS
9	[22]	DAWA	RD	TR	SG	ML	LS			
10	[6]	Quadtree	SQ	LM	LS		1.000.000			
11	[33]	UniformGrid	SU	LM	LS					
12	[33]	AdaptiveGrid	SU	LM	LS	TP[	SA	LM]	LS	
13	NEW	DAWA-Striped	RS	TP[	RD	TR	SG	LM]	LS	
14	NEW	HB-Striped	RS	TP[	SHB	LM]	LS			
15	NEW	PrivBayesLS	SPB	LM	LS					
16	NEW	MWEM variant b	I:(	SW	LM	NLS	)			
17	NEW	MWEM variant c	I:(	SW	SH2	LM	MW	)		
18	NEW	MWEM variant d	I:(	SW	SH2	LM	NLS	)		

DPBench Algorithms

New Algorithms

#### E ktelo

- Code reuse
  - Unified 18 implementations of the Laplace mechanism in DPBench algorithms
- Improved operator implementations
  - 10x runtime improvement by using a general purpose inference method
- Plan rewrite rules
  - -5x runtime improvement and 3x accuracy improvement
- New algorithms by composing operators
  - 10x accuracy improvement over the state-of-the-art

#### Summary

- Goal: Empower non-experts to analyze sensitive data with provably private algorithms while ensuring little loss in utility.
- Needs a shift from theory to systems oriented research
- Number of interesting theoretical and systems research challenges in the context of relational databases yet to be solved to make DP practical.

# Thank you 🙂

[SIGMOD 11] D. Kifer, A. Machanavajjhala, "No Free Lunch in Data Privacy"
[TODS 14] D. Kifer, A. Machanavajjhala, "Pufferfish"
[SIGMOD 14] X. He, A. Machanavajjhala, B. Ding, "Blowfish privacy"
[VLDB 15] S. Haney, A. Machanavajjhala, B. Ding, "Design of Policy-Aware DP Algs"

**[ICDE 08]** A. Machanavajjhala, D. Kifer, J. Gehrke, J. Abowd, L. Vilhuber, "Privacy: From theory to practice on the map"

**[SIGMOD 17]** S. Haney, A. Machanavajjhala, J. Abowd, M. Graham, M. Kutzbach, L. Vilhuber, "Utility Cost of Formal Privacy for Releasing National Employer-Employee Statistics"

[SIGMOD 16] M. Hay, A. Machanavajjhala, G. Miklau, Y. Chen, D. Zhang, "Principled evaluation of differentially private algorithms using DPBench"
[SIGMOD 17] I. Kotsogiannis, A. Machanavajjhala, M. Hay, G. Miklau, "Pythia"
[TPDP 17] D. Zhang, R. McKenna, I. Kotsogiannis, G. Miklau, M. Hay, A. Machanavajjhala " ε ktelo: A Framework for Defining DP Computations"