Data Mining with Differential Privacy

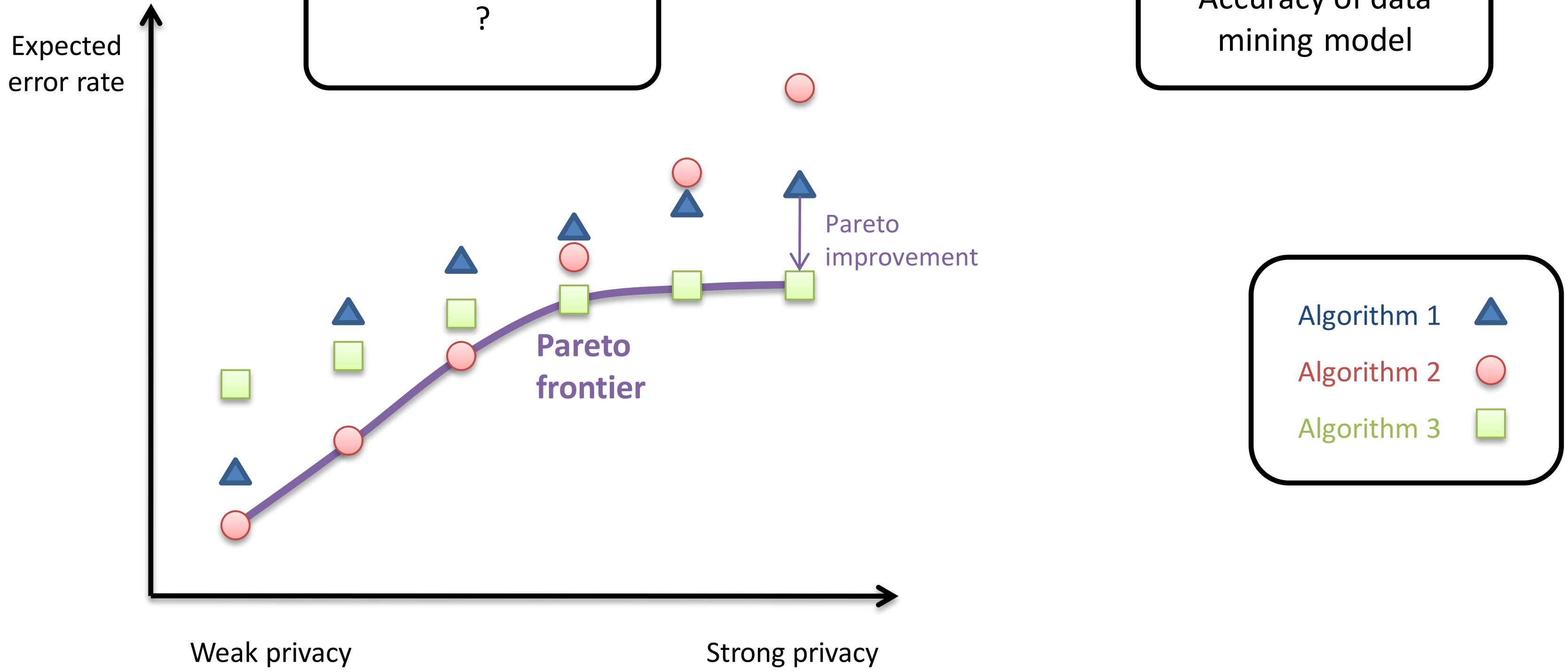
Arik Friedman, Assaf Schuster

Technion – Israel Institute of Technology

What this talk is about: balancing privacy with utility

?

Accuracy of data mining model



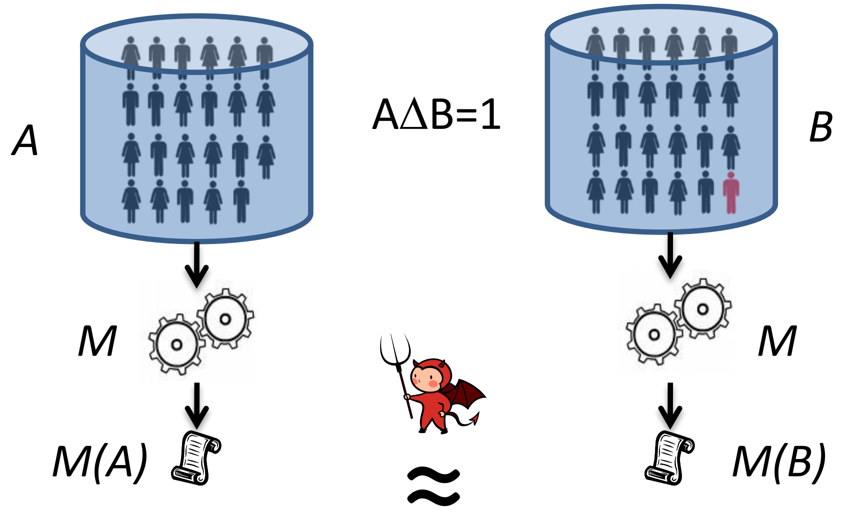
Differential Privacy [DMNS'06]

Differential privacy requires that computations be insensitive to changes in any particular individual's record. Consequently, being opted in or out of the database should make little difference. Formally:

A randomized computation *M* provides *ε-differential privacy* if for any datasets A and B with symmetric difference $A\Delta B=1$ and any set of possible outcomes $S\in \text{Range}(M)$,

$$\Pr[M(A)\in S] \leq \Pr[M(B)\in S] \text{ x } \exp(\varepsilon).$$

≈1+ε
for small ε



⇒ Worst case definition

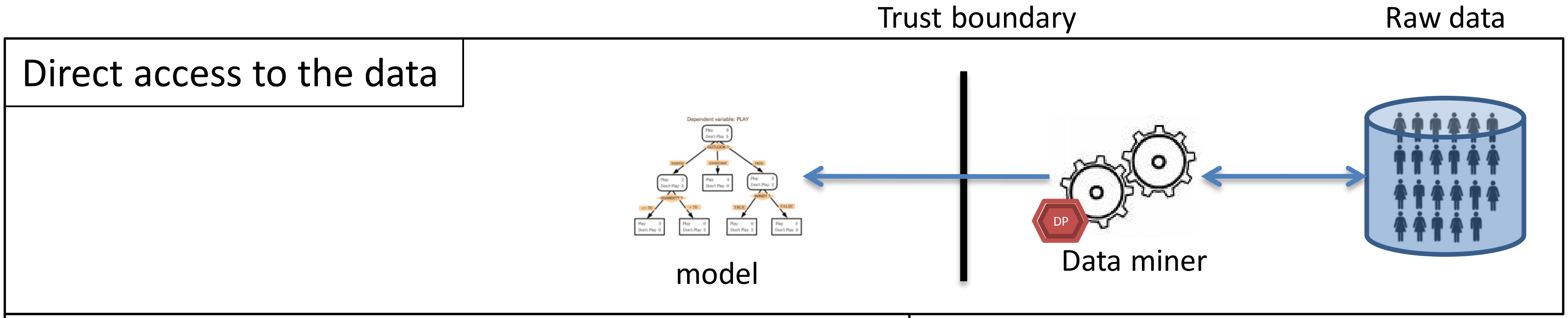
⇒ No dependency on background knowledge

⇒ Maintains composability:

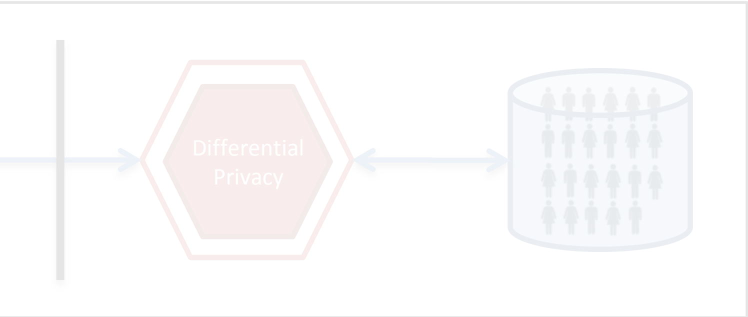
k+k = 1 possible in *k*-anonymity

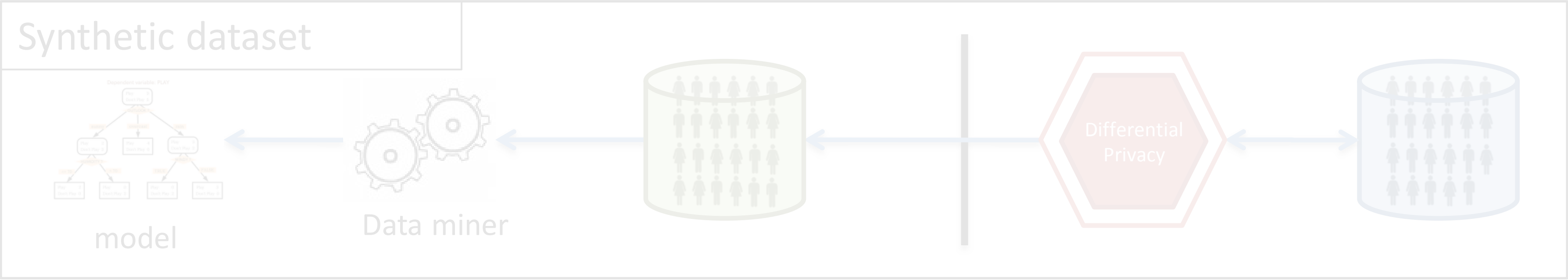
ε+ε ≤ 2ε always holds in differential privacy, enables the concept of **privacy budget**

Data Mining with Differential Privacy

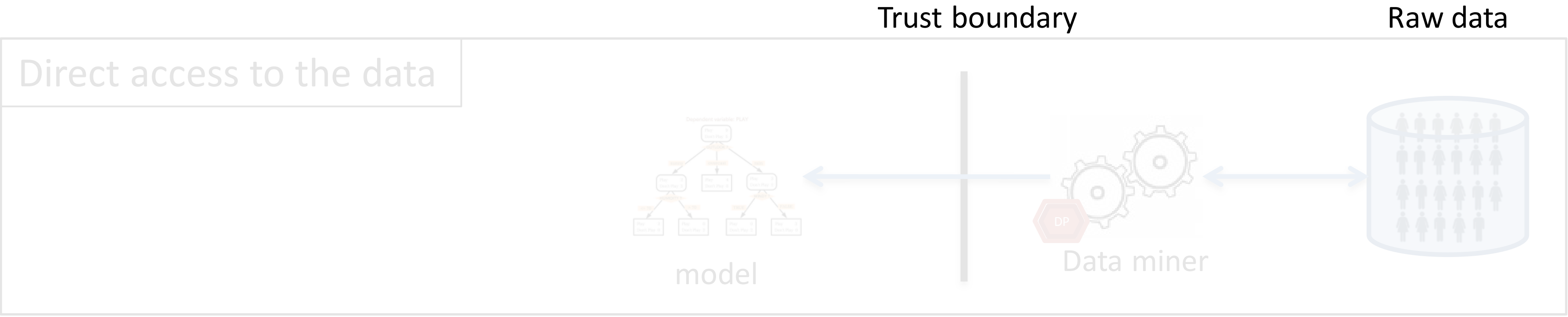


Logistic Regression [CM’08]
Recommender systems [MM’09]
Search queries and clicks [KKMN’09]
Random forests [JPW’09]
Frequent Patterns [BLST’10]



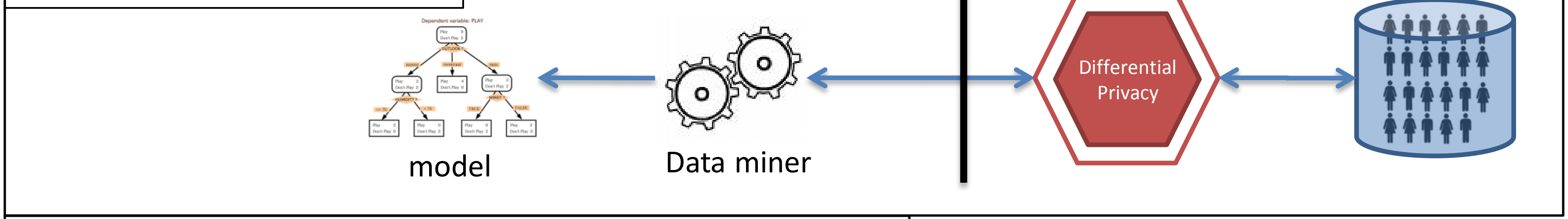


Data Mining with Differential Privacy

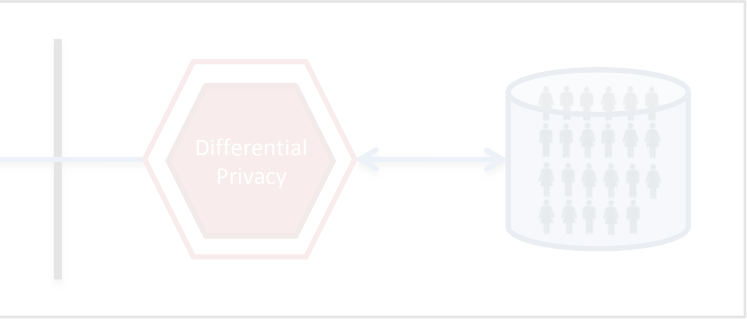


Direct access to the data

Access through interface



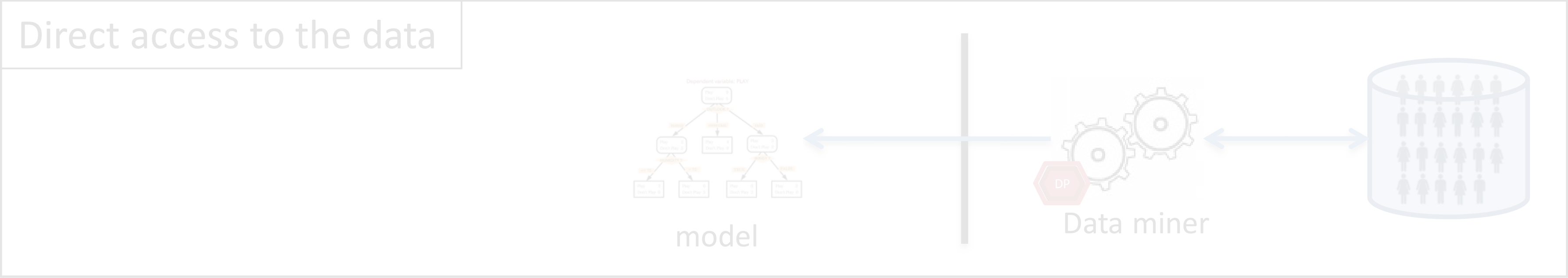
PINQ (Privacy Integrated Queries) [Mcsherry'09]
SuLQ framework [BDMN'05]
Median mechanism [RT'10]



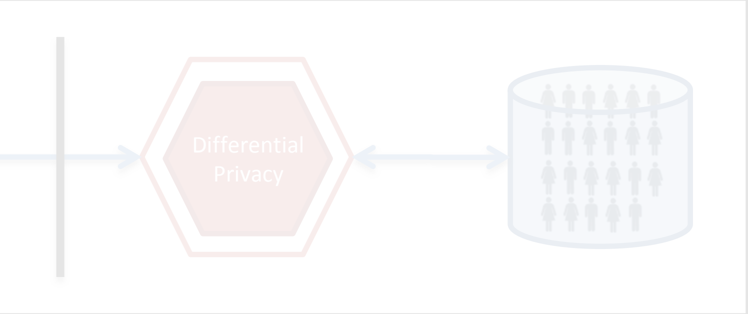
Data Mining with Differential Privacy

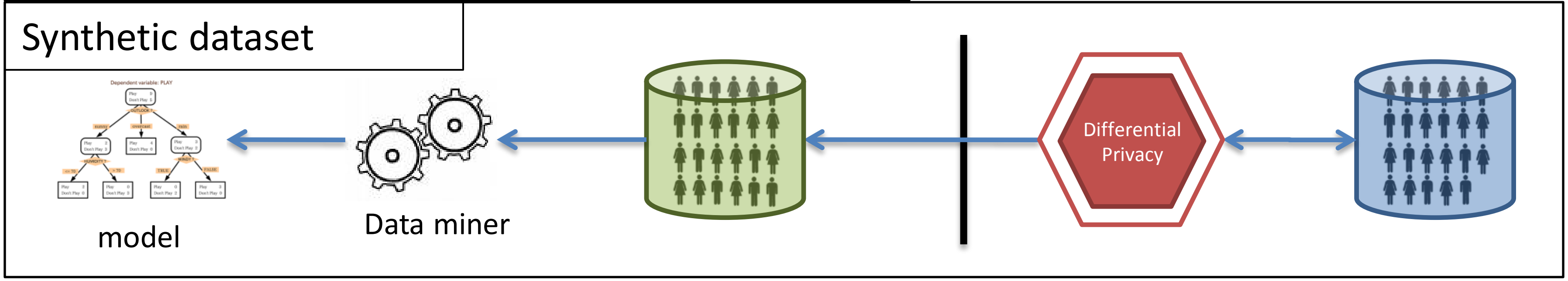
Trust boundary

Raw data

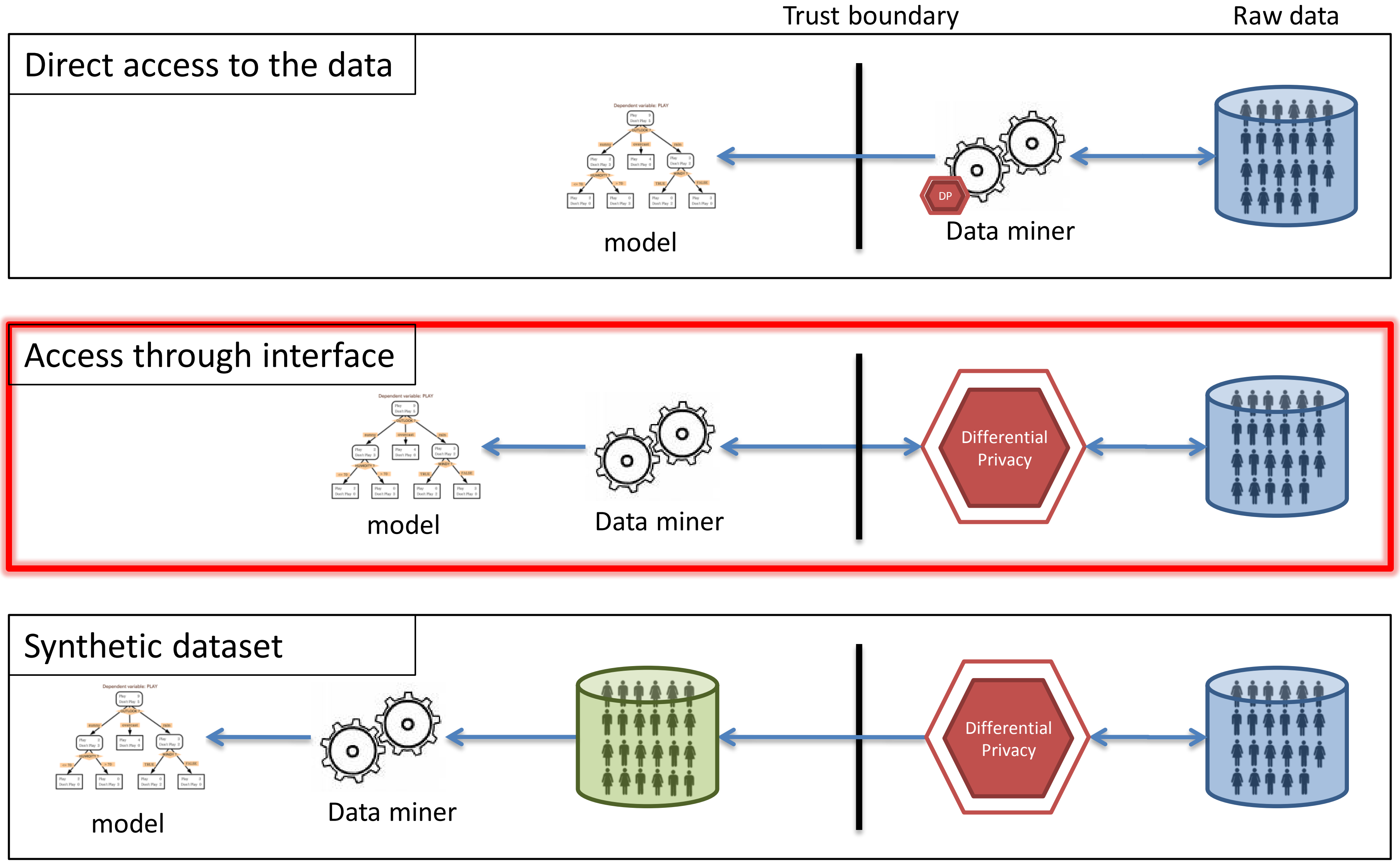

Direct access to the data

Non-interactive Datsets [BLR’08]
Complexity Results [DNRRV’09]
Private Coresets [FFKN’09]
Contingency Tables [BCDKMT’07]
Location Histograms [MKAGV’08]




Synthetic dataset

Data Mining with Differential Privacy



Trust boundary

Raw data

Direct access to the data

model

Data miner

Access through interface

model

Data miner

Differential Privacy

Synthetic dataset

model

Data miner

Differential Privacy

Laplace Mechanism

Calibrating noise to sensitivity [DMNS'06]

Given a function f:$D \to \mathrm{P}^d$ over an arbitrary domain D, the *sensitivity* of f is

$$S(f) = \max_{A,B \text{ where } A\Delta B=1} \|f(A) - f(B)\|_1 \quad .$$

Examples:

1. Count: for $f(D)=|D|$, $S(f)=1$.
2. Sum: for $f(D)=\Sigma d_i$, where $d_i \in [0,\Lambda]$, $S(f)=\Lambda$.

Given a function f:$D \to \mathrm{P}^d$ over an arbitrary domain D, the computation

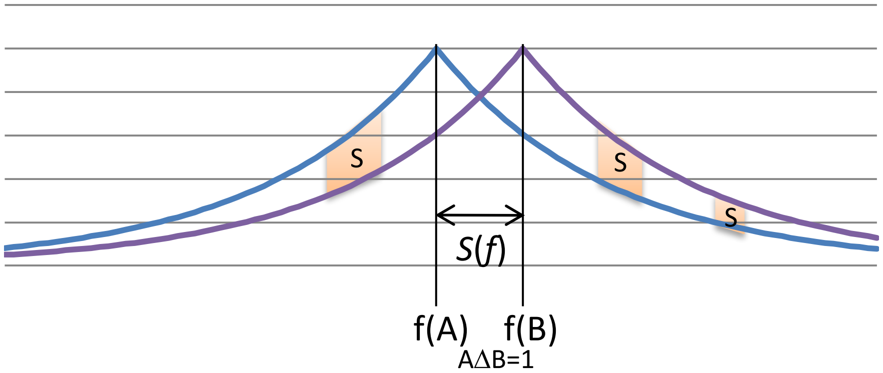
$$M(X) = f(X) + (\text{Laplace}(S(f)/\varepsilon))^d$$

provides ε-differential privacy.

Examples:

1. NoisyCount(D) = $|D|$+Laplace($1/\varepsilon$).
2. NoisySum(D) = Σd_i +Laplace(Λ/ε).

Pr[M(A)∈S] ≤ Pr[M(B)∈ S] x exp(ε).



Exponential Mechanism [MT’07]

Let q:D^nx$R\rightarrow\mathbb{R}$ be a query function that, given a database $d\in D^n$, assigns a score to each outcome $r\in R$.
Then the **exponential mechanism** *M*, defined by

$$M(d,q) = \{\text{return r with probability} \propto \exp(\varepsilon q(d,r)/2S(q))\},$$

maintains ε-differential privacy.

Reminder: $S\left(q\right)=\max_{A,B \text{ where } A\Delta B=1}\left\|q\left(A\right)-q\left(B\right)\right\|_1$

Motivation: $\Pr\left(r\right)\propto\exp\left(\varepsilon\boxed{\frac{q\left(d,r\right)}{2S\left(q\right)}}\right)$

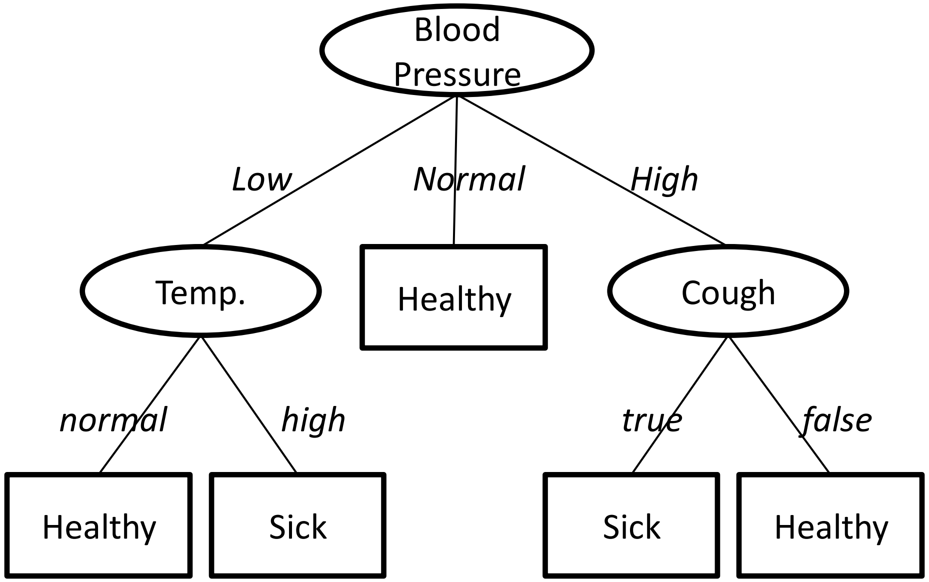
Impact of changing a single record is within ±1

Example – private vote: what to order for lunch?

Option	Score (votes) Sensitivity=1	Sampling Probability		
		ε=0	ε=0.1	ε=1
Pizza	27	0.25	0.4	0.88
Salad	23	0.25	0.33	0.12
Hamburger	9	0.25	0.16	10^{-4}
Pie	0	0.25	0.11	10^{-6}

Decision Trees

No.	Blood Pressure	Weight	Temp.	Cough	Class
1	Low	Overweight	High	False	**Sick**
2	Low	Overweight	High	True	**Sick**
3	Normal	Overweight	High	False	**Healthy**
4	High	Normal	High	False	**Healthy**
5	High	Underweight	Normal	False	**Healthy**
6	High	Underweight	Normal	True	**Sick**
7	Normal	Underweight	Normal	True	**Healthy**
8	Low	Normal	High	False	**Sick**
9	Low	Underweight	Normal	False	**Healthy**
10	High	Normal	Normal	False	**Healthy**
11	Low	Normal	Normal	False	**Healthy**
12	Normal	Normal	High	True	**Healthy**
13	Normal	Overweight	Normal	False	**Healthy**
14	High	Normal	High	True	**Sick**



Decision Tree Induction with ID3

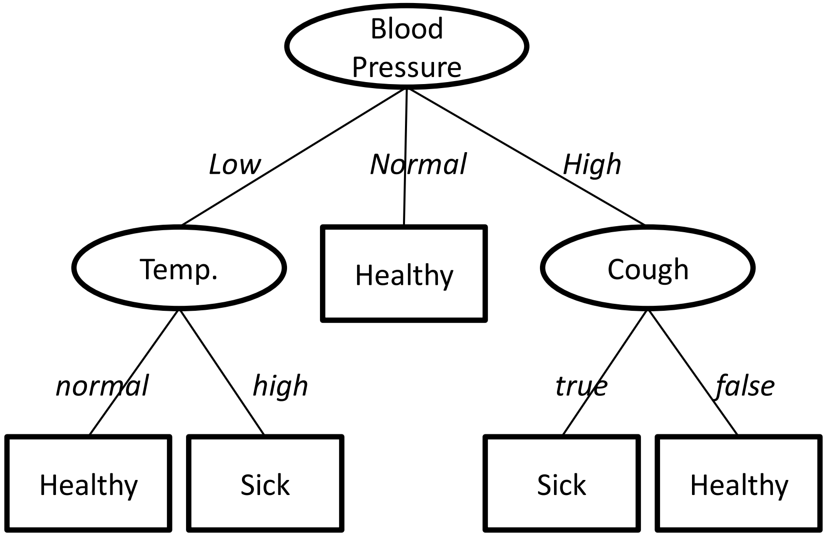
[Quinlan'86]

Given a set of transactions $\mathcal{T}$ over the attributes $\mathcal{A}=(A_1, A_2, \ldots, A_n)$ and the class C:

1. If $\mathcal{A}=\emptyset$ or $\forall T\in\mathcal{T}$: T[C]=c

   Return a leaf labeled with majority class.

2. Pick the "best" attribute A.
3. Split $\mathcal{T}$ to subsets $\{T\in\mathcal{T} : T[A]=a\}$ for each $a\in A$, and apply ID3 recursively on each subset.



Decision Tree Induction with Differential Privacy

```
Given a dataset T, Attribute set $\mathcal{A}$, class attribute C and tree depth limit:
  $N_T$=NoisyCount$_{\varepsilon'}$(T)
  if $\mathcal{A}=\emptyset$ or $N_T$<threshold or reached tree depth limit
      $\forall c \in C$: $N_c$=NoisyCount$_{\varepsilon'}$($r \in T \mid r_C = c$)
      return a leaf labeled with argmax$_c$($N_c$)
  else
      Choose an attribute $A \in \mathcal{A}$ for splitting T.
      $\forall i \in A$ apply the algorithm recursively on
      ($T_i$={$r \in T \mid r_A = i$}, $\mathcal{A} \setminus A$, C) to obtain Subtree$_i$.
      return a tree with root node labeled A,
      and edges labeled 1 to |A| each going to the Subtree$_i$.
```

1. Limit tree depth to control privacy budget

2. Use noisy counts to determine class.

3. Set threshold on instance count to control noise impact

4. Choose an attribute with noisy counts or exponential mechanism

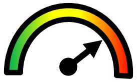
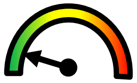
Choosing an attribute

1. Use noisy count to approximate information gain [BDMN'05]

$$V(A) = -\sum_{j\in A}\sum_{c\in C} -N^A_{j,c}\cdot\log\frac{N^A_{j,c}}{N^A_j}$$

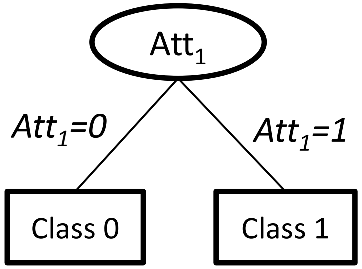
$$N^A_j = NoisyCount_\varepsilon\left(\mathcal{T}_j\right)$$
$$N^A_{j,c} = NoisyCount_\varepsilon\left(\mathcal{T}_{j,c}\right)$$

2. Use the exponential mechanism with a query function based on a splitting criterion:

Splitting Criterion	Query function	Sensitivity	
Information gain [Q'86]	$q_{IG}(T,A) = -\sum_{j\in A}\sum_{j\in C}\tau^A_{j,c}\cdot\log\frac{\tau^A_{j,c}}{\tau^A_j}$	S(q_{IG}) = log(|T|+1)+1/ln2	
Gini Index [BFOS'84]	$q_{GINI}(T,A) = -\sum_{j\in A}\tau^A_j\left(1-\sum_{c\in C}\left(\frac{\tau^A_{j,c}}{\tau^A_j}\right)^2\right)$	S(q_{GINI}) = 2	
Max (based on resubstitution estimate [BFOS'84])	$q_{Max}(T,A) = \sum_{j\in A}\left(\max_c(\tau^A_{j,c})\right)$	S(q_{MAX}) = 1	

Notation: T – a set of records, r_A and r_C refer to the values that record $r\in T$ takes on the attributes A and C respectively, $\tau^A_j=|\{r\in T : r_A=j\}|$, $\tau^A_{j,c}=|\{r\in T : r_A=j \wedge r_C=c\}|$. For noisy counts substitute N for τ.

Experimental evaluation: a single split



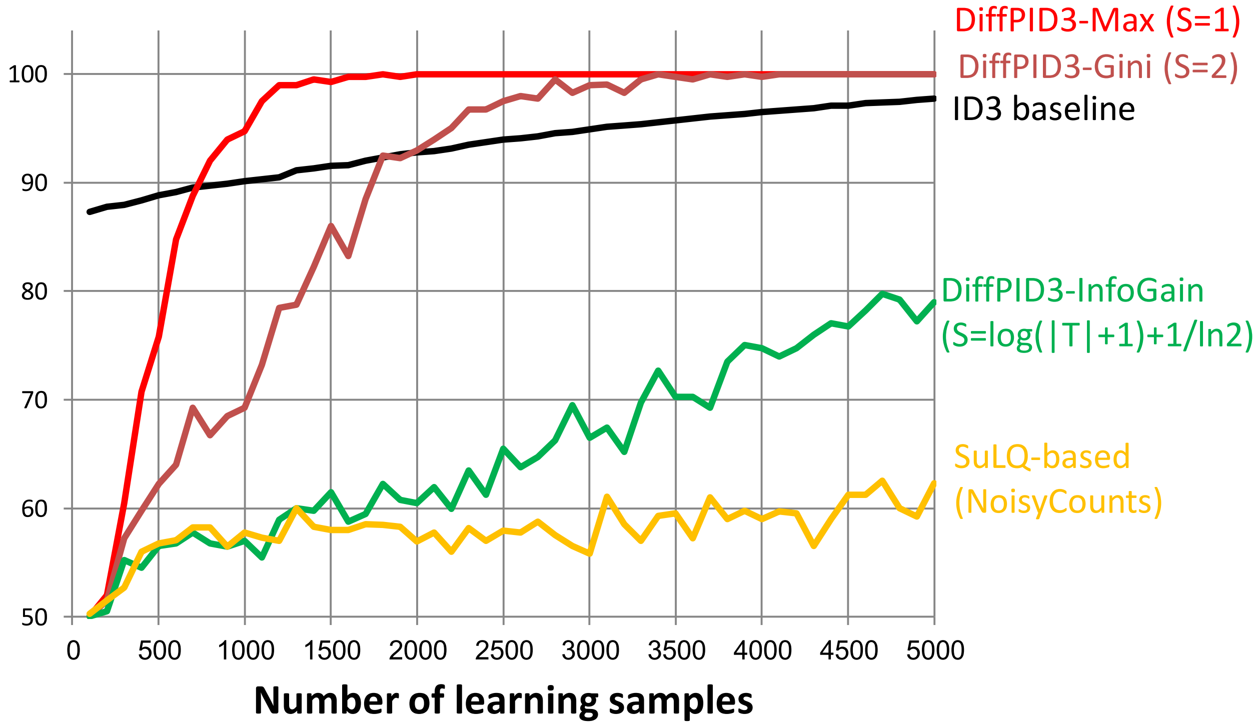
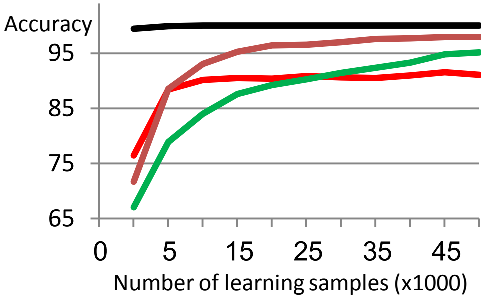


Figure 1. A single split: synthetic dataset with 10 binary attributes and a binary class, tree depth 1, ε=0.1, noise rate in learning data 0.1.

Conclusions and Future Work

Classifier reaches reasonable accuracy despite privacy constraints:

taking privacy consideration into account when designing the algorithm is crucial to improving accuracy.



Yet, there is plenty room for improvement:

- Better budget management
- Variance in results
  - Possible solution: forests (as in [JPW'09])
- Rapid progress in theory and mechanisms
  - Median mechanism [RT'10]
  - Wavelet transforms [XWG'10]
  - Optimizing Linear Counting queries [LHRMM'10]
  - Computational differential privacy [MPRV'09]
  - Propose-Test-Release [DL'09]

Thank you for your attention!

Numeric attributes - example

Applying the exponential mechanism to choose a split point for a continuous attribute:

att∈[0,12]

ε=1.0

Splitting criterion: Max

```
---+-+---+---+-----+-+--
   2 3   5   7    10 11
   + +   -   -     - +
```

Range	Max score	Score proportion (for range)	Probability
0 ≤ att < 2	3	exp(3)*2=40.2	0.063
2 ≤ att < 3	4	exp(4)*1=54.6	0.085
3 ≤ att < 5	5	exp(5)*2=296.8	0.467
5 ≤ att < 7	4	exp(4)*2=109.2	0.172
7 ≤ att < 10	3	exp(3)*3=60.3	0.095
10 ≤ att < 11	4	exp(4)*1=54.6	0.086
11 ≤ att ≤ 12	3	exp(3)*1=20.1	0.032

The split point is sampled with the exponential mechanism in two phases:

1. The domain is divided to ranges in which the score is constant. A range is chosen by applying the exponential mechanism.
2. A point is sampled uniformly from the chosen range.

In the first stage, the probability for each range R_i=[a',b'] is given by:

$$\frac{\int_{a'}^{b'} \exp(\varepsilon q(d,r)/2S(q))dr}{\int_{a}^{b} \exp(\varepsilon q(d,r)/2S(q))dr} = \frac{\exp(\varepsilon c_i)|R_i|}{\sum_j \exp(\varepsilon c_j)|R_j|}$$

Experimental evaluation: deeper trees

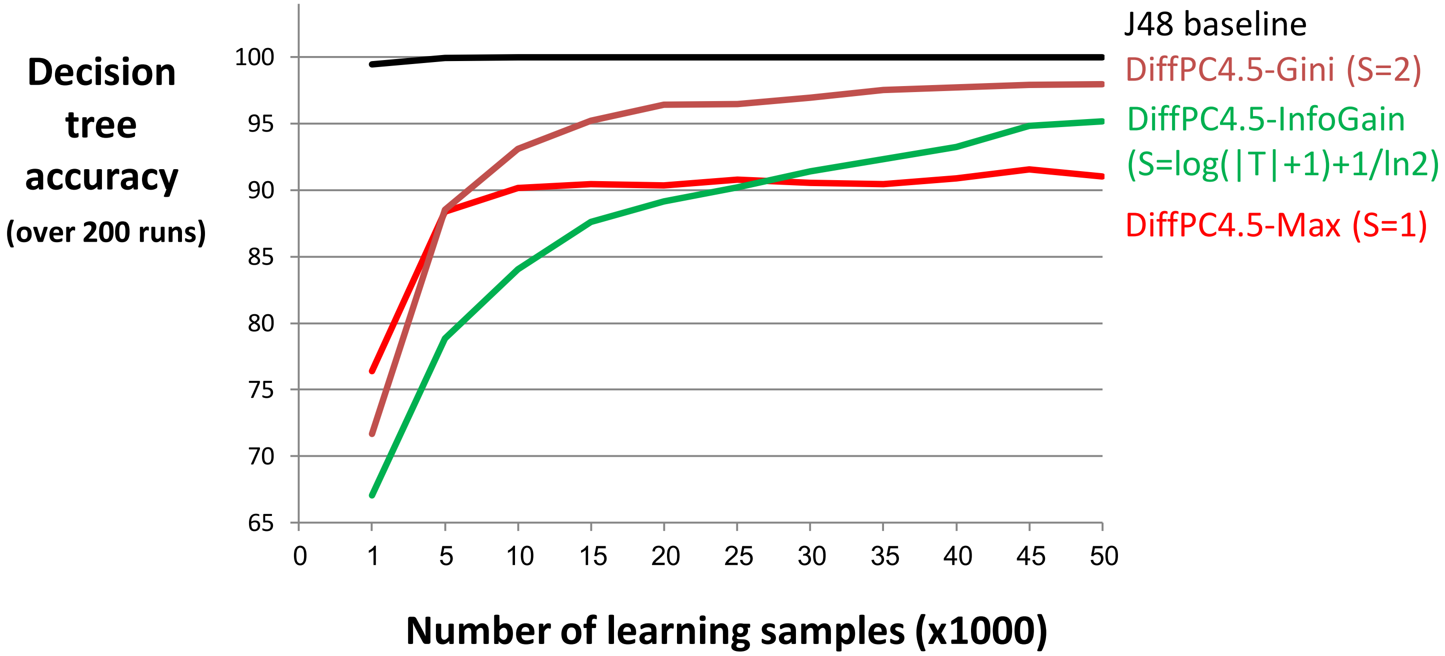


Figure 2. Deeper trees: synthetic dataset with 7 binary attributes, 3 continuous attributes and a binary class, tree depth up to 5, ε=1.0, no noise in learning data.

Experimental evaluation: real dataset

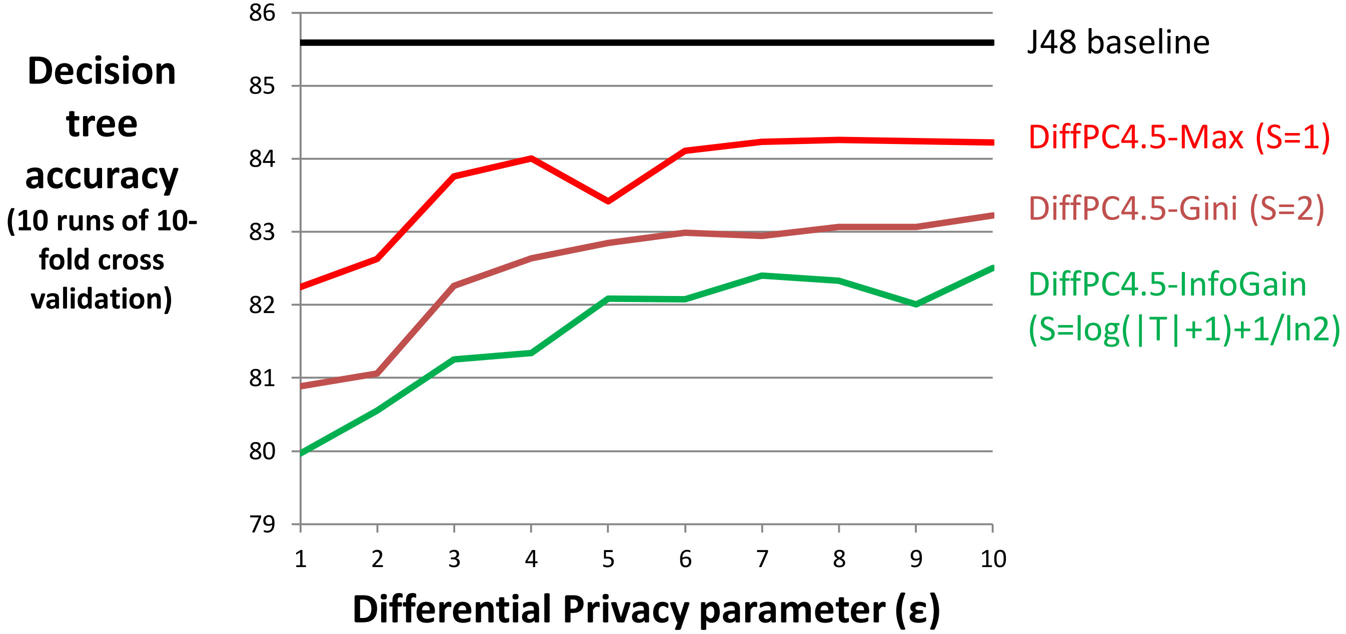


Figure 3. Real dataset: Adult dataset, 8 nominal attributes, 6 continuous attributes, binary class attribute, trees of depth up to 5, 45,222 samples.