## Differential Privacy vs Quantitative Information Flow

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Differential Privacy vs Quantitative Information Flow

## Outline



- Differential privacy
- 3 QIF and Differential Privacy in the same context

#### Results

- A general bound
- Application to the leakage
- Application to the utility

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## Outline



#### 2 Differential privacy

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Problem: Leakage of secret information via public observables

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Problem: Leakage of secret information via public observables

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Ideally: No leak

Non-interference [Goguen & Meseguer'82]

In practice: there is almost always some leak

Intrinsic to the problem

Side channels

Intrinsic leak

out := OKfor i = 1, ..., N do if  $x_i \neq K_i$  then out := FAIL

end if end for Side channel out := OKfor i = 1, ..., N do if  $x_i \neq K_i$  then  $\left\{\begin{array}{l} \textit{out} := \mathsf{FAIL} \\ \textit{exit}() \end{array}\right\}$ end if end for

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## Quantitative Information Flow

Goal: quantify the notion of information leakage

Most recent proposals use information theoretic approaches

Convergence of different fields: information flow, side channel analysis, anonymity protocols, ...

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## Systems as Information-Theoretic channels

Channels are noisy: outputs are produced by multiple inputs and each input can generate multiple outputs



 $p(o_j|s_i)$ : probability to observe  $o_j$  given the input  $s_i$ 

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## Systems as Information-Theoretic channels

Channels are characterized by their matrix of conditional probabilities



A prior distribution on the secrets models the attacker's side information

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## Useful concepts from information theory

### Entropy H(S)

the attacker's initial uncertainty about the secret (difficulty to guess)

### Conditional entropy H(S|O)

the attacker's uncertainty after observing the output

Leakage = H(S) - H(S|O)

Several notions of entropy (how we measure the attacker's success)

Shannon entropy

#### Min-entropy

Guessing entropy

Min-entropy

[Rényi 61], [Smith 09]

One-try attacks

questions of the form: "is S = s?"

Measure of success:

 $H_{\infty}(S) = -\log \max_{s} p(s)$ 

Leakage:

$$I_{\infty}(S; O) = H_{\infty}(S) - H_{\infty}(S|O)$$
  
$$C_{\infty} = \max I_{\infty} \text{ over all input distributions}$$
  
$$= \log \sum_{o} \max_{s} p(o|s)$$

## Min-entropy

 $C_\infty$  is small when the difference between the rows is small



 $C_{\infty} = 0$  iff p(o|s) = p(o|s') for all o, s, s'

## Outline



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## Statistical queries

- $\circ$  Database: a collection of individuals each having a value from a set  ${\cal V}$
- Goal: publish the result of a statistical query. eg: average salary
- Problem: the query reveals information about a user's value
  - · Databases can be dynamic, rows might be added/deleted
  - $\cdot$  Sometimes even the participation in the database should be hidden

## Statistical queries

| Name/Id         | age | weight | sex   | epilepsy |  |
|-----------------|-----|--------|-------|----------|--|
| Mario Rossi     | 65  | 82     | M yes |          |  |
| Daniele Bianchi | 35  | 120    | М     | yes      |  |
| Lucia Verdi     | 40  | 45     | F no  |          |  |
|                 |     |        |       |          |  |

- We want to reveal global information:
  - · How many people have epilepsy ?
  - $\cdot$  What is the average age and weight of men who have epilepsy ?
- While protecting individual information:
  - Does Daniele Bianchi have epilepsy ?
  - $\cdot\,$  What is the name of the last record inserted in the database ?

## Statistical queries

| Name/Id         | age | weight | sex | epilepsy |  |
|-----------------|-----|--------|-----|----------|--|
| Mario Rossi     | 65  | 82 M   |     | yes      |  |
| Daniele Bianchi | 35  | 120    | м   | yes      |  |
| Lucia Verdi     | 40  | 45     | F   | no       |  |
|                 |     |        |     |          |  |

- How many men have epilepsy ? 2
- What is the average age / weight of men who have epilepsy ? 50 / 101

#### insertion of a new record

| Name/Id         | age | weight | sex | epilepsy |  |
|-----------------|-----|--------|-----|----------|--|
| Mario Rossi     | 65  | 82     | м   | yes      |  |
| Daniele Bianchi | 35  | 120    | м   | yes      |  |
| Lucia Verdi     | 40  | 45     | F   | no       |  |
| Sergio Neri     | 20  | 140    | м   | yes      |  |
|                 |     |        |     |          |  |

- How many men have epilepsy ? 3
- What is the average age / weight of men who have epilepsy ? 40 / 114

We can deduce the exact age / weight of the new record

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- $\circ\,$  Ideally: any information obtained from the database should be obtainable without it
- This is impossible [Dwork 06]
- Differential Privacy:
  - $\cdot$  adding a user (or modifying his value) should have negligible affect on the query's result

- u: number of users
- $\mathcal{V}:$  set of values, possibly containing an "absence" value  $\emptyset$

## $\mathcal{V}^{u}$ : set of all databases (*u*-tuples of values in $\mathcal{V}$ ) $\langle 1, 4, 5, 2 \rangle$ $\langle 1, 4, 5, 9 \rangle$ $\langle 2, 9, 6, 3 \rangle$

adjacency relation:  $D \sim D'$  iff they differ in exactly one value

### Differential Privacy $Pr[\mathcal{K}(D) = o] \le e^{\epsilon} Pr[\mathcal{K}(D') = o] \quad \forall D \sim D', o$

## Equivalently $Pr[\mathcal{K}(D) = o] \le e^{\epsilon \ d(D,D')} \ Pr[\mathcal{K}(D') = o] \qquad \forall D, D', o$

# Equivalently Let $D^{i} = \{D' \in V^{u} | D'_{j} = D_{j} \forall j \neq i\}$ $Pr[D | o, D^{i}] \leq e^{\epsilon} Pr[D | D^{i}] \quad \forall D, i, o$

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## Equivalently $Pr[\mathcal{K}(D) = o] \le e^{\epsilon \ d(D,D')} \ Pr[\mathcal{K}(D') = o] \qquad \forall D, D', o$

#### Equivalently

Let 
$$D^i = \{D' \in V^u | D'_j = D_j \ \forall j \neq i\}$$

$$Pr[D \mid o, D^{i}] \leq e^{\epsilon} Pr[D \mid D^{i}] \quad \forall D, i, o$$

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## Achieving Differential privacy

Typical approach: oblivious mechanisms

compute the real answer f(D) to the query, then add noise

the noise depends only on the real answer

## Achieving Differential privacy

Example: Laplacian mechanism

Global sensitivity:  $\Delta_f = \max_{D \sim D'} |f(D) - f(D')|$ 

Draw  $\mathcal{K}(D)$  from a laplacian distribution with mean f(D) and variance  $\Delta_f/\epsilon$ 



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## Utility

- The reported answer is only useful if it provides information about the real answer
- gain function g(i, j)
  - $\cdot$  how much we gain when we believe *i* and the real answer is *j*
- $\circ\,$  we define the utility as the expected gain
- $\circ\,$  it depends on both the gain function and the prior distribution
- Goal: find optimal mechanisms for different types of queries

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## Statistical queries as noisy channels

Input: the database X

Output: the reported answer Z

Probabilistic behaviour due to the added noise



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## Statistical queries as noisy channels

Something new: a graph structure on the inputs



Diff. privacy requires rows to be similar, but only adjacent ones

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## **Oblivious queries**

The noise only depends on the real answer



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## **Oblivious queries**

The noise only depends on the real answer



## Oblivious queries

The noise only depends on the real answer



## Leakage and utility

Leakage:  $I_{\infty}(X; Z)$ 

Utility:  $\mathcal{U} = 2^{-H_{\infty}(Y|Z)}$ for the binary gain function  $g(i,j) = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$ 

Questions:

Does  $\epsilon$ -d.p. impose a bound on the leakage? Does  $\epsilon$ -d.p. impose a bound on the utility? How to construct an  $\epsilon$ -d.p. mechanism with maximal utility?

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## A general bound for symmetric graphs

- consider a channel  $X \to Z$ 
  - · and a graph structure (X,  $\sim$ ) on its inputs
  - · s.t.  $\epsilon$ -d.p. is satisfied
- $\circ\,$  different graphs impose different bounds on the leakage



## A general bound for symmetric graphs

We consider two families of graphs:

#### • vertex transitive:

for all vertices v, w there exists an automorphism mapping v to w

#### • distance regular:

for all vertices v and w at distance i the number of vertices adjacent to w and at distance j from v is the same



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## A general bound for symmetric graphs

#### Theorem

Assuming that  $(X, \sim)$  is distance regular or vertex transitive+, and that it satisfies  $\epsilon$ -d.p., we have

$$H_{\infty}(X|Y) \leq -\log rac{1}{\sum_{d} rac{n_{d}}{e^{\epsilon d}}}$$

where  $n_d$  is the number of nodes at distance d from a fixed node r.

### Application to the leakage



Channel from X to Z, inputs are databases

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### Application to the leakage

consider the set of databases  $\mathcal{V}^u$  with the corresp. adjacency relation



 $(\mathcal{V}^{u}, \sim)$  is both distance-regular and vertex-transitive

moreover 
$$n_d = \begin{pmatrix} u \\ d \end{pmatrix} (v-1)^d$$

### Application to leakage

#### Theorem

Let  $v = |\mathcal{V}|$ . If  $\mathcal{K}$  satisfies  $\epsilon$ -d.p. then:

$$I_{\infty}(X;Z) \leq -u \log_2 \frac{v e^{\epsilon}}{v-1+e^{\epsilon}}$$

The bound is strict.

A stronger bound can be proven for the leakage of a single individual

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### Application to the utility

 $\circ$  Channel from Y to Z, inputs are real answers

 $\circ$  induced graph: the adjacency relation on X induces one on Y

$$y \sim y'$$
 iff  $x \sim x'$ ,  $f(x) = y$ ,  $f(x') = y'$ 

• the graph (Y,  $\sim$ ) depends on the actual query f



### Two results from the litarature

• The geometric mechanism is universally optimal for counting queries (i.e. the induced graph is a path graph)

$$p(j|i) = c_j \alpha^{-|i-j|} \quad \text{where} \quad c_j = \begin{cases} \frac{\alpha}{\alpha+1} & j = 1 \text{ or } j = n \\ \frac{\alpha-1}{\alpha+1} & 1 < j < n \end{cases}$$

• For all other graphs no universally optimal mechanism exists

### Application to the utility

#### Theorem

Assuming that  $(Y, \sim)$  is distance regular or vertex transitive+, and that it satisfies  $\epsilon$ -d.p., we have

$$\mathcal{U} \leq rac{1}{\sum_{d} rac{n_d}{e^{\epsilon \, d}}}$$

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## Constructing an optimal mechanism

we construct a matrix  $\mathcal{H}$  as follows:

$$\mathcal{H}_{i,j} = \frac{c}{e^{\epsilon d(i,j)}} \qquad \qquad c = \frac{1}{\sum_{d} \frac{n_d}{e^{\epsilon d}}}$$

this is a valid matrix that satisfies  $\epsilon$ -d.p has utility  $\mathcal{U} = \frac{1}{\sum_{d} \frac{n_{d}}{e^{\epsilon d}}}$ 

so under the symmetry assumptions on  $(Y, \sim)$  it has optimal utility

### Example

Consider a database with electoral information where each row corresponds to a voter and contains the following three fields:

Id : a unique (anonymized) identifier assigned to each voter; City: the name of the city where the user voted; one of  $\{A, B, C, D, E, F\}$ 

Candidate: the name of the candidate the user voted for.

Query: "What is the city with the greatest number of votes for a given candidate?".

Every two answers are adjacent, i.e. the graph structure of the answers is a complete graph.

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### Example

#### The optimal matrix is

| In/Out | A   | В   | С   | D   | Ε   | F   |
|--------|-----|-----|-----|-----|-----|-----|
| A      | 2/7 | 1/7 | 1/7 | 1/7 | 1/7 | 1/7 |
| В      | 1/7 | 2/7 | 1/7 | 1/7 | 1/7 | 1/7 |
| С      | 1/7 | 1/7 | 2/7 | 1/7 | 1/7 | 1/7 |
| D      | 1/7 | 1/7 | 1/7 | 2/7 | 1/7 | 1/7 |
| Ε      | 1/7 | 1/7 | 1/7 | 1/7 | 2/7 | 1/7 |
| F      | 1/7 | 1/7 | 1/7 | 1/7 | 1/7 | 2/7 |

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### Related work

Barthe & Köpf have been independently working on the same problem

They provide the first bounds on information leakage imposed by differential privacy [CSF 2011]

Differences of our approach

different technique, based on graph symmetries improved bound

we also consider bounds on the utility

### Ongoing work

- A generalization of min-entropy leakage by considering the attacker's gain function (CSF'12)
- This can lead to a closer correspondance with differential privacy
- Extend the optimality results to more general families of graphs, including path graphs
- Optimality results for classes of gain functions and prior distributions

Questions?