

From DP to BDP: Noise Recalibration for Correlation-Resilient Privacy Guarantees

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Patricia Guerra-Balboa, Martin Lange, Javier Parra-Arnau, Thorsten Strufe

Motivation

Differential Privacy fails to measure privacy leakage under correlation

  Theoretically exposed

  Empirically confirmed

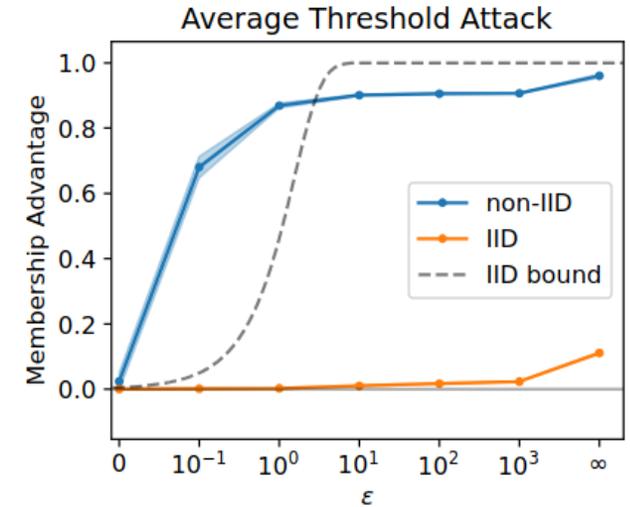


Figure: Humphries et al. 2023 MIA attack breaks DP guarantees.

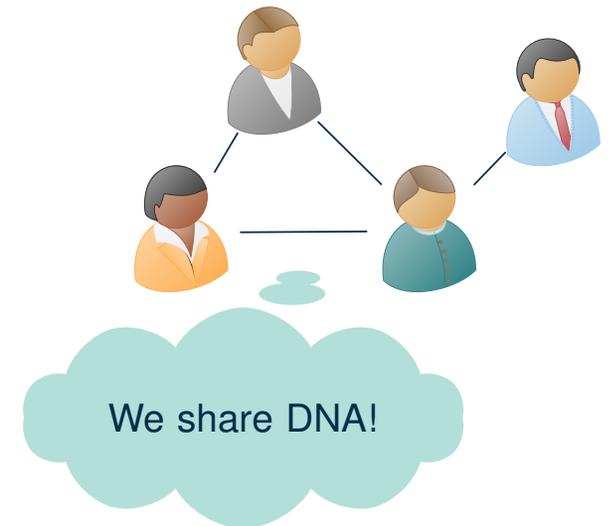
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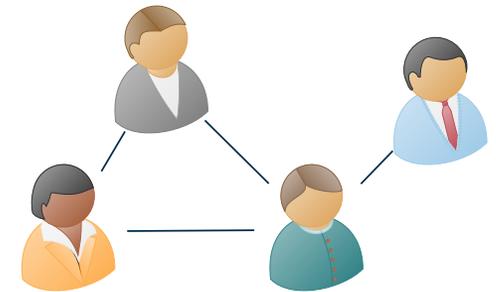
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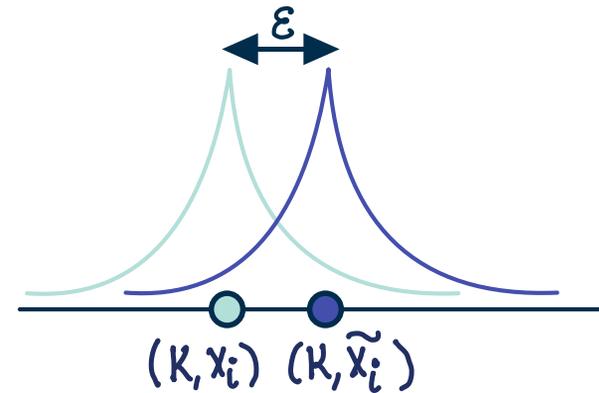
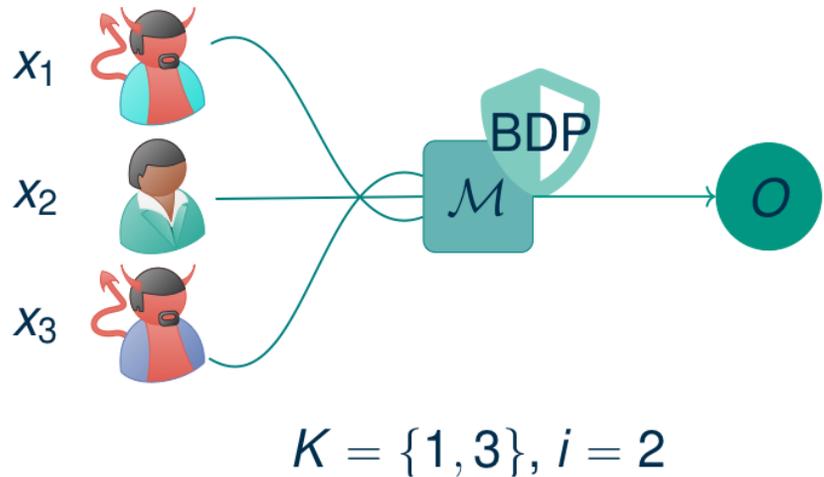


New enhanced notion: Bayesian Differential Privacy

Bayesian Differential Privacy (BDP)

Bayesian DP leakage

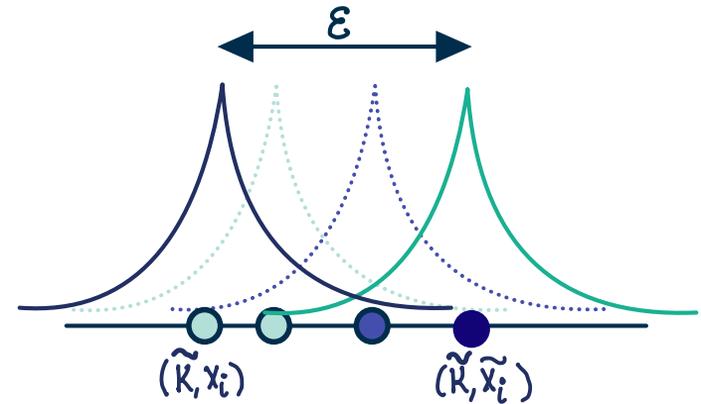
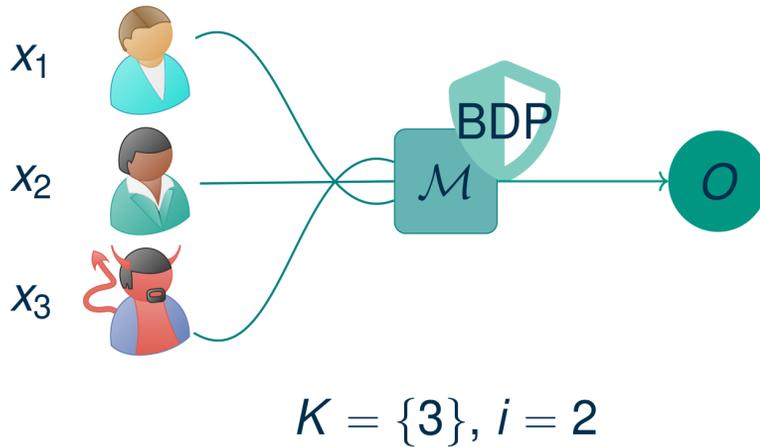
$$\text{BDPL}_{(K,i)} = \sup_{x_i, x'_i, \mathbf{x}_K, S} \ln \frac{\Pr_{\mathcal{M}}[Y \in S \mid \mathbf{X}_K = \mathbf{x}_K, X_i = x_i]}{\Pr_{\mathcal{M}}[Y \in S \mid \mathbf{X}_K = \mathbf{x}_K, X_i = x'_i]}, \text{ then } \varepsilon = \sup_{K,i} \text{BDPL}_{(K,i)}.$$



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Privacy

- ✓ Effective measure and resistance to correlation-based attacks.
- ✓ Instance of Pufferfish framework.
- ✓ Good properties: post-processing & (some) composition.

Utility

- ✗ Computationally intractable methods (computing the Wasserstein distance).
- ✗ Poor utility (methods based on group privacy).
- ✗ Limited applicability (lazy, binary, stationary Markov chains).

Our Research Question

Can we reduce utility loss while still retaining the privacy guarantees of BDP?

Our methodology: Understanding how DP leakage relates to BDP leakage:

ϵ -DP \Rightarrow ??-BDP.

Against arbitrary correlations it is impossible

Kifer and Machanavajjhala 2014:

Pufferfish (including BDP)
 \wedge
arbitrary correlation \Rightarrow Free-lunch Privacy \Rightarrow No utility.

We express this in term of (α, β) -accuracy: $0 \leq \beta < \frac{1}{e^\epsilon + 1}$ and any target query f , then $\alpha > \frac{1}{2} \max_{D, D'} |f(D) - f(D')|$.

$1 - \beta = \text{Confidence}$
 $\alpha = \text{Error, interval radius with confidence } 1 - \beta.$

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Few Correlated Records, Same Disaster

Our result (informal)

Privacy decreases linearly proportional to number of correlated records:

$$\epsilon\text{-DP} \Rightarrow m\epsilon\text{-BDP}$$

How does it impact utility?

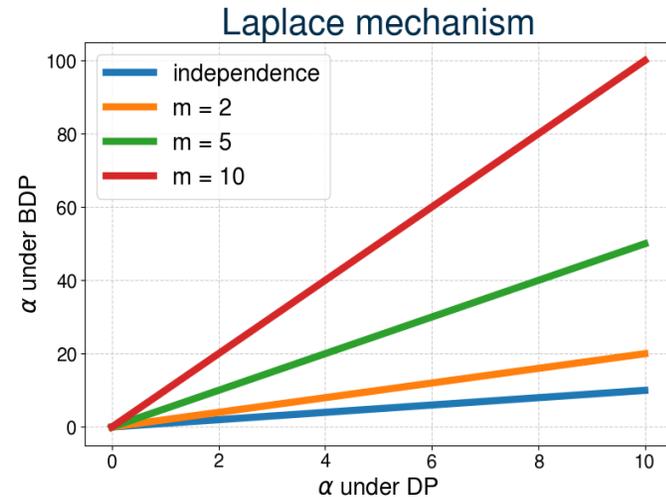


Figure: For the same confidence level, the upper bound on the query error α increases sharply.

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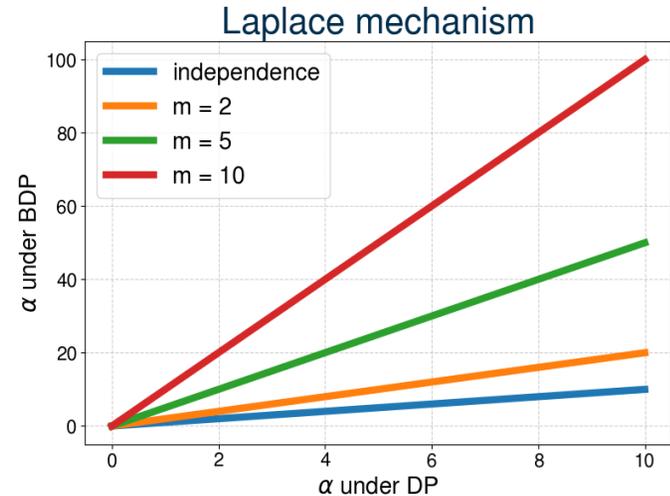


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Conclusion:

We need to target specific correlation models π to obtain utility

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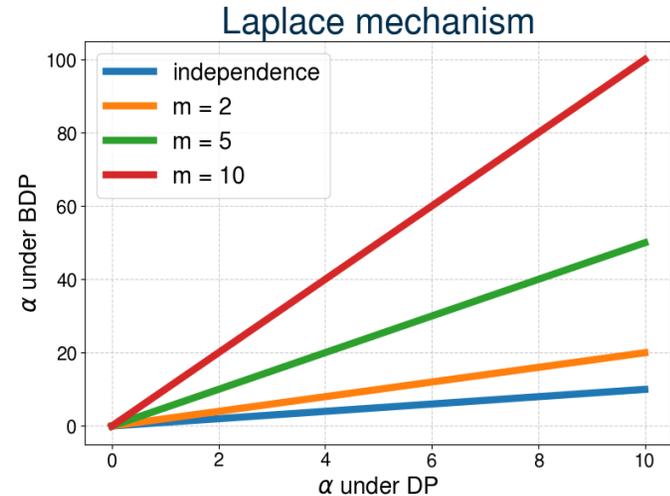


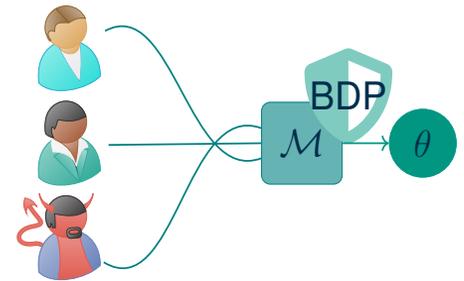
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New Strategy

Adjust the noise of DP mechanisms to obtain useful BDP mechanisms targeting specific priors π .

Assumptions:

- Global setting: All data is collected by a trusted data curator that applies the mechanism.
- The attacker does not have more knowledge about π than the data curator.

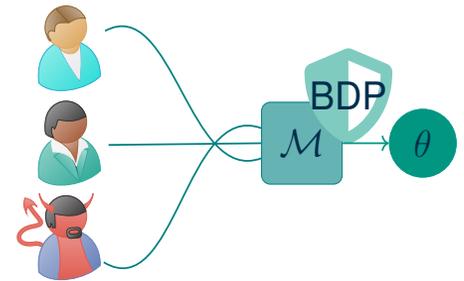


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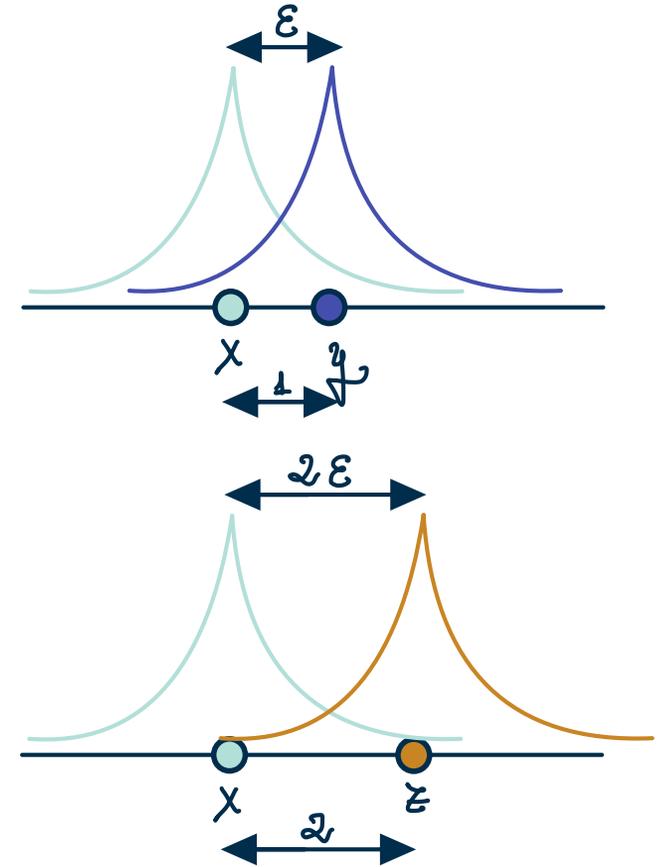
Multivariate Gaussian

Markov Chains

Multivariate Gaussian Correlation

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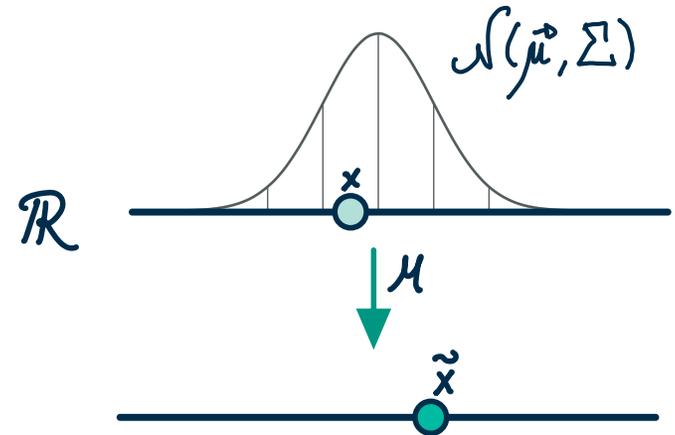
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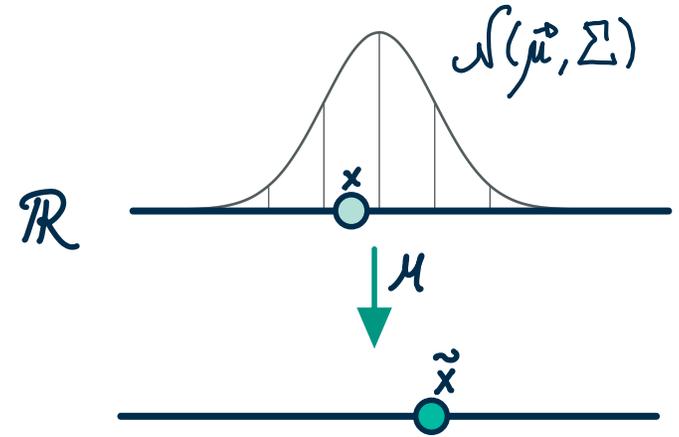
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- input data drawn from a multivariate Gaussian distribution
- $\rho(m-2) < 1$ is the maximum correlation coefficient.



$$\vec{\mu} = \begin{pmatrix} \mu_{x_1} \\ \vdots \\ \mu_{x_n} \end{pmatrix} \quad \Sigma = \begin{pmatrix} \sigma^2 & & & \\ & \ddots & & \\ & & \ddots & \\ & & & \sigma^2 \end{pmatrix}$$

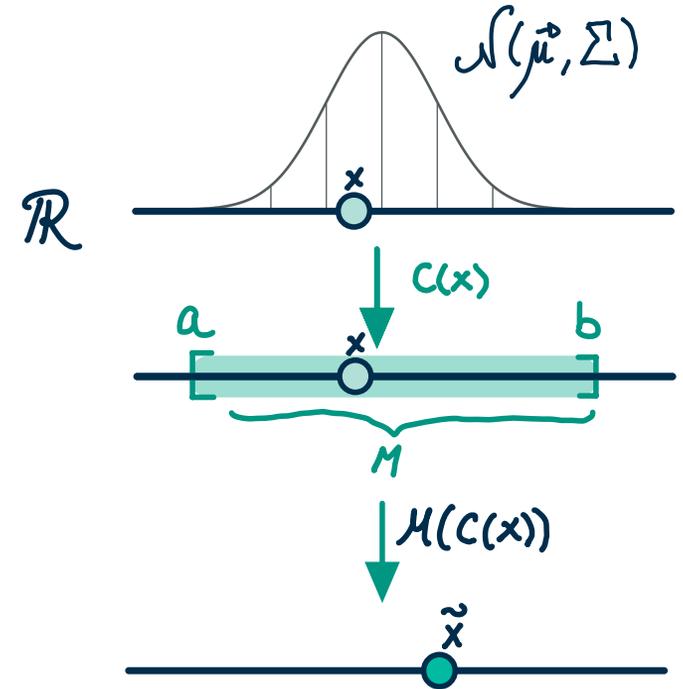
$|\text{Cov}(x_i, x_j)| \leq \rho \sigma^2$

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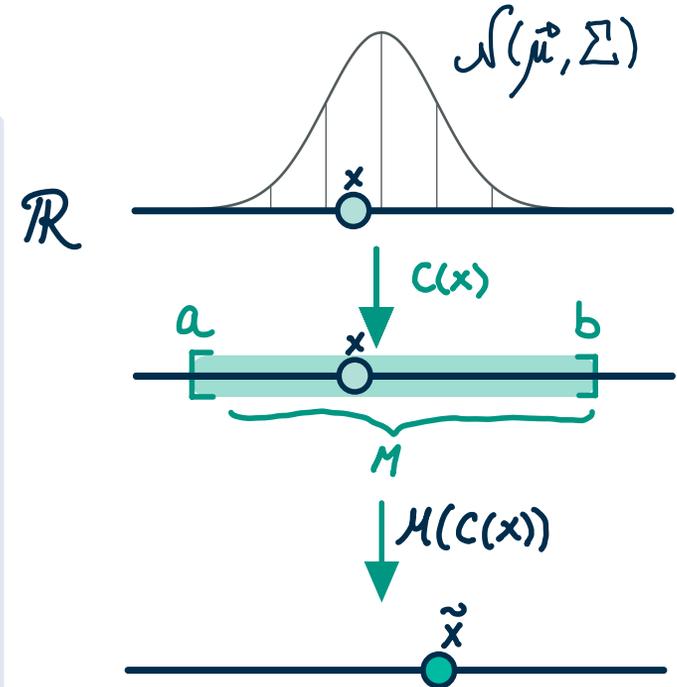
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$$\text{BDPL}(\mathcal{M}_I) \leq \left(\frac{m^2}{4(\frac{1}{\rho} - m + 2)} + 1 \right) M\varepsilon.$$

where M is the diameter of the interval $I = [a, b]$



Multivariate Gaussian Correlation (Impact on Real Databases)

- **Use-case:** Sum queries with Laplace mechanism. $\theta = f(D) + Z$ with $Z \sim \text{Lap}(b)$.

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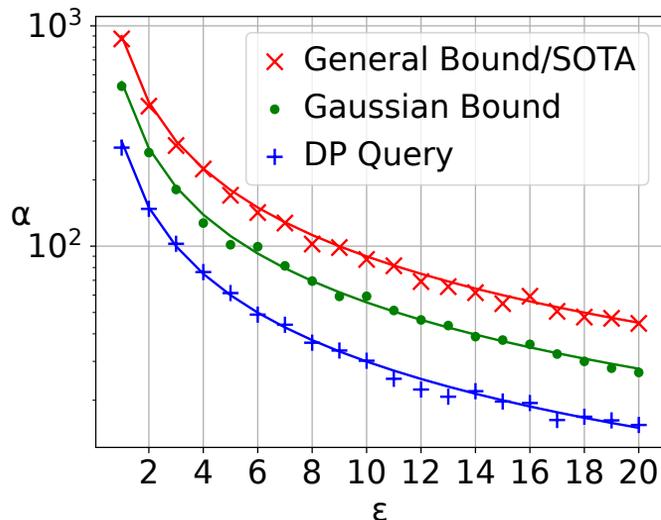


Figure: Galton, $n = 897$ $m = 3$

Key takeaway:

Substantial utility gains compared to the general bound!

- More experiments with different real and synthetic datasets in our paper show similar results.

Markov Chain Correlation Model (Theoretical Results)

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- Let \mathcal{M} be an ε -DP mechanism,
- input data sampled from Markov chain with transition matrix $P \in \mathbb{R}^{S \times S}$ and initial distribution $w \in \mathbb{R}^S$ with the following properties:

(H1) For all $x, y \in S$ we have $P_{x,y} > 0$ and, (H2) $wP = w$.

Then, \mathcal{M} is an $(\varepsilon + 4 \ln \gamma)$ -BDP mechanism where $\gamma = \frac{\max_{x,y \in S} P_{xy}}{\min_{x,y \in S} P_{xy}}$.

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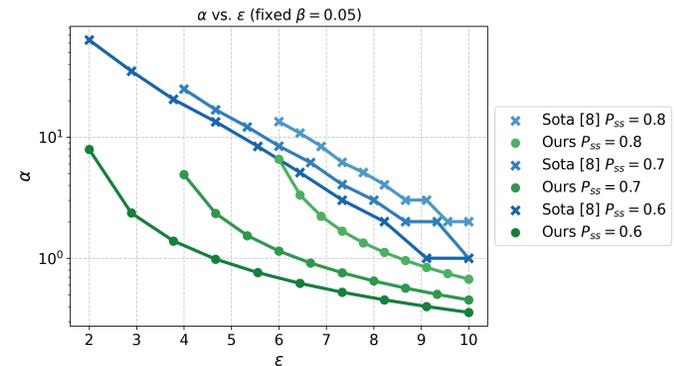
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Previous mechanism	Ours
$P_{xy} > 0$	$P_{xy} > 0$
stationary	stationary
lazy	
binary	
symmetric	
$\varepsilon' > 0$	$\varepsilon' > 4 \ln(\gamma)$



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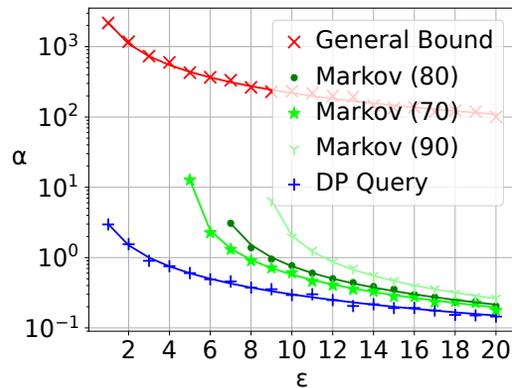
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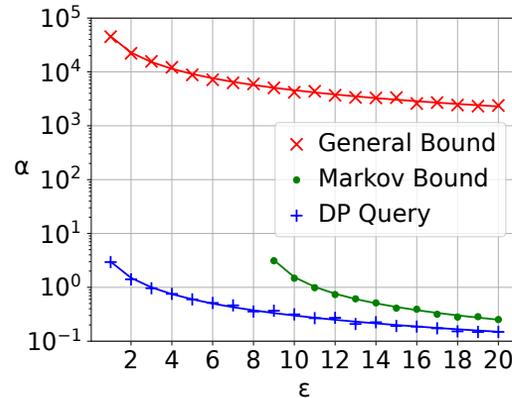
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(g) Electricity, $n = 731$.



(h) Activity, $n = 17568$.

Key takeaway:

- **Substantial utility gains** compared to the general bound!
- Markov bound independent of n
 \Rightarrow **huge improvement for large datasets.**

Conclusion

- ✓ We provide a **feasible method** to generate a **BDP mechanism** by **recalibrating** existing DP methods, tailored to **Gaussian** and **Markov** models.

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BDP becomes usable when correlations are structured.

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Future Work:

- Other distributions ?
- Can we build methods from scratch instead or recycling ?
- What if we calibrate directly to the attack advantage ?



Paper



Code

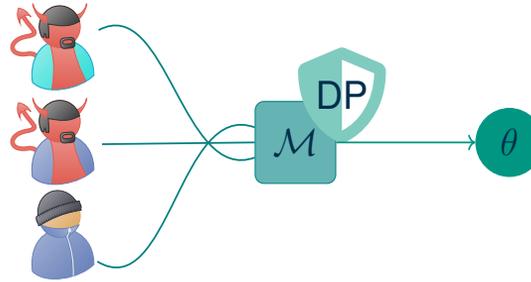
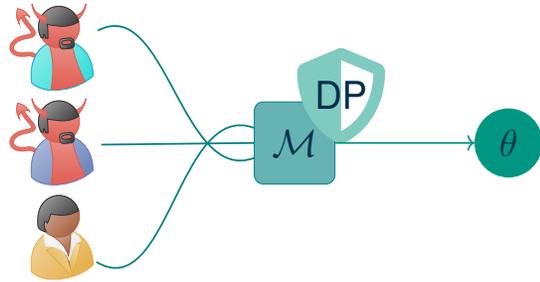
Backup Slides

Membership Inference Attack Knowing D_-

The attacker receives θ and aims to distinguish between:

$H_0 : x_n$

$H_1 : y_n$



D_- is known:

$H_0 = D_{x_n}$ Vs. $H_1 = D_{y_n}$

Type I error:

$$\alpha = \Pr_{A \circ \mathcal{M}}(y_n \mid D_{x_n})$$

Type II error:

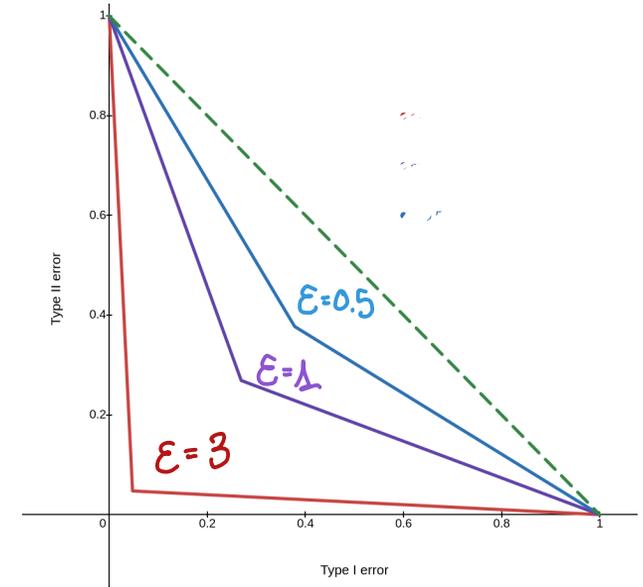
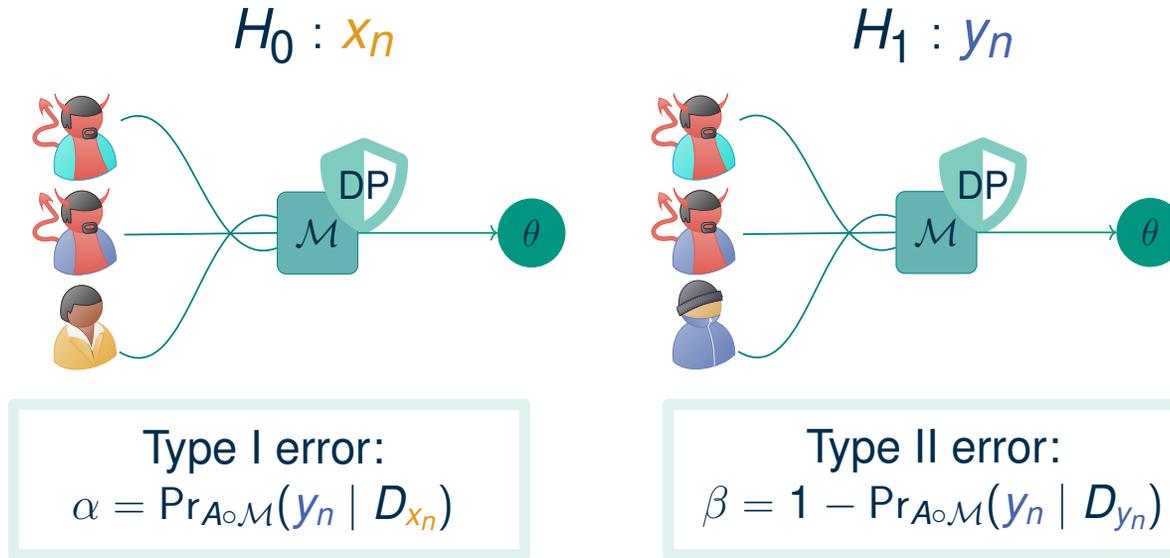
$$\beta = 1 - \Pr_{A \circ \mathcal{M}}(y_n \mid D_{y_n})$$

$$\tilde{A} \circ \mathcal{M} \text{ is } \varepsilon\text{-DP} \Rightarrow \begin{aligned} 1 - \beta &\leq e^\varepsilon \alpha \\ \alpha &\leq e^\varepsilon (1 - \beta) \end{aligned} \Rightarrow$$

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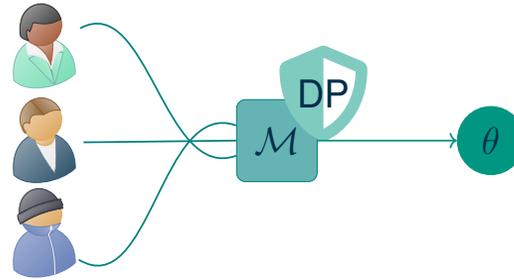
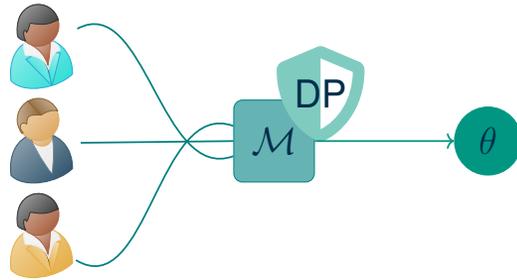
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D_- is **unknown**:

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Type I error:

$$\begin{aligned} \alpha &= \Pr_{A \circ \mathcal{M}}(y_n | x_n) \\ &= \sum_{D_-} \Pr_{A \circ \mathcal{M}}(y_n | D_{x_n}) \pi(D_- | x_n) \end{aligned}$$

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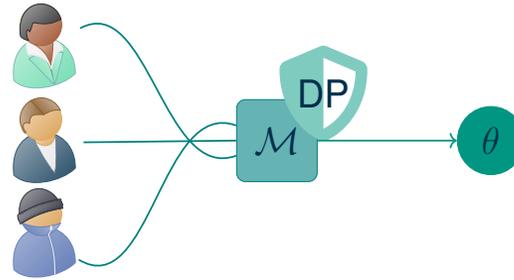
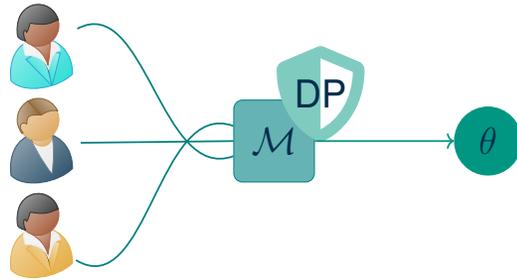
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$$A \circ \mathcal{M} \text{ is } \varepsilon\text{-DP} \quad \Rightarrow \quad 1 - \beta \leq \sum_{D_-} e^\varepsilon \Pr_{A \circ \mathcal{M}}(y_n | D_{x_n}) \pi(D_- | y_n) = e^\varepsilon \sum_{D_-} \Pr_{A \circ \mathcal{M}}(y_n | D_{x_n}) \pi(D_- | y_n) \neq e^\varepsilon \alpha$$

Experiment Details

Database	n	m	Parameters	Sensitivity
Galton	897	3	$\rho = 0.275$	$\Delta q = 254cm$
FamilyIQ	868	2	$\rho = 0.4483$	$\Delta q = 120$
SyntheticIQ	20000	2	$\rho = 0.45$	$\Delta q = 120$
Activity	17568	n	$\gamma = 7.54$	$\Delta q = 1$
Activity Single Day	288	n	$\gamma = 7.54$	$\Delta q = 1$
Electricity	731	n	70 kWh, $\gamma = 3.29$ 80 kWh, $\gamma = 4.49$ 90 kWh, $\gamma = 8.43$	$\Delta q = 1$

Table: Data description. m is the max number of correlated records and n the total amount.

Multivariate Gaussian More Results

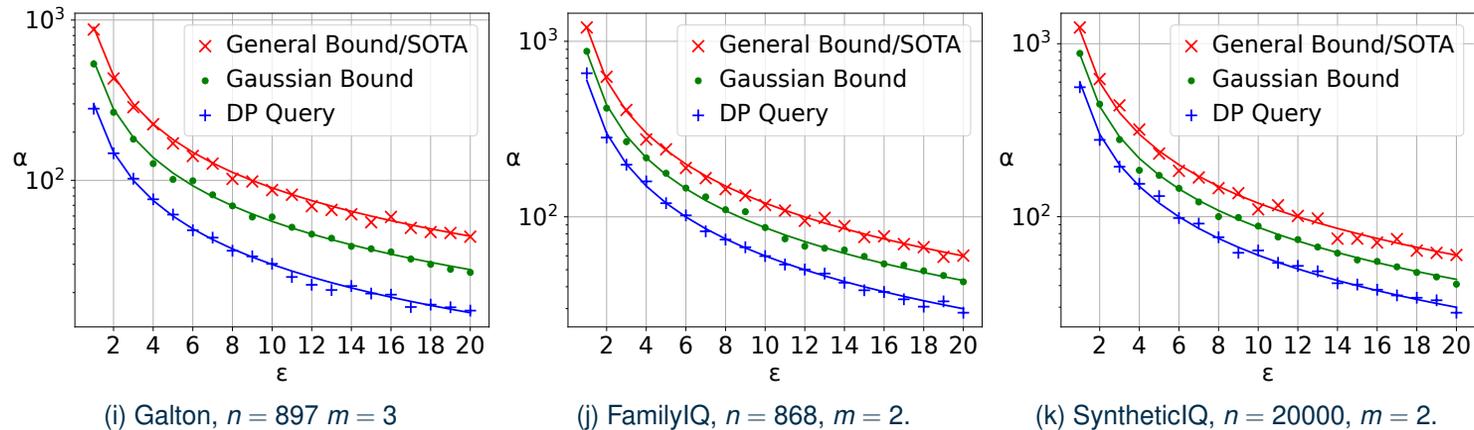


Figure: Gaussian data results. Lines show theoretical error at $\beta = 5\%$ and markers indicate empirical 95% upper bounds.