

Privacy Techniques for Data Science Or Yes, Differential Privacy Is Useful



DataEng Conference
Jim Klucar, Immuta
@jimmuta
10/30/17



I M M U T A

Data Management for Data Science

Connect, Control, Comply, Accelerate



The Law is Coming For Your Data

The EU General Data Protection Regulation (GDPR) is the most important change in data privacy regulation in 20 years - we're here to make sure you're prepared.

**TIME UNTIL GDPR ENFORCEMENT
UTC**

210:10:09:48

Days Hrs Mins Secs

We can math our way around this

William Shakespeare, *Henry VIII*, Act 4, Scene 2
Jim Klucar, just now.

Three Data Privacy Scenarios



Release



Collect



Interact

K-Anonymization



“pro
indiv
re-id
Swee

the

	Race	Birth	Gender	ZIP	Problem
t1	Black	1965	m	0214*	short breath
t2	Black	1965	m	0214*	chest pain
t3	Black	1965	f	0213*	hypertension
t4	Black	1965	f	0213*	hypertension
t5	Black	1964	f	0213*	obesity
t6	Black	1964	f	0213*	chest pain
t7	White	1964	m	0213*	chest pain
t8	White	1964	m	0213*	obesity
t9	White	1964	m	0213*	short breath
t10	White	1967	m	0213*	chest pain
t11	White	1967	m	0213*	chest pain

Figure 2 Example of k -anonymity, where $k=2$ and $QI=\{Race, Birth, Gender, ZIP\}$



K-Anonymization Extras

L-Diversity

Ensure ample diversity in k-groups.

T-Closeness

Ensure Statistical Distribution of data in k-groups represents overall statistics of data set.

There are many attack vectors available to de-identify released data

Linkage, Temporal, Complementary Release

Releasing Data is Risky

The AOL logo, consisting of the letters "Aol." in a bold, black, sans-serif font on a white background.

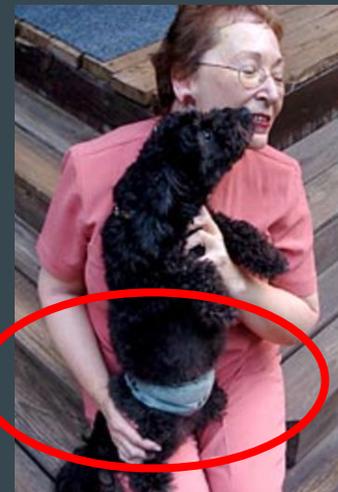
3 Months, 20 Million Terms, 650,000 users

AOL No. 4417749 Thelma Arnold

62 y.o widow in Georgia

“Numb fingers”

“dog that urinates on everything.”



CNNMoney Ranked this #57 in segment titled
"101 Dumbest Moments in Business."
\$500 Million Class Action Suit



Randomized Response

Collect Sensitive Data Privately

Who is going to give me a red card?



Think of number between 1 and 6

Throw in Red if you picked a 3

Randomized Response



Plausible Deniability

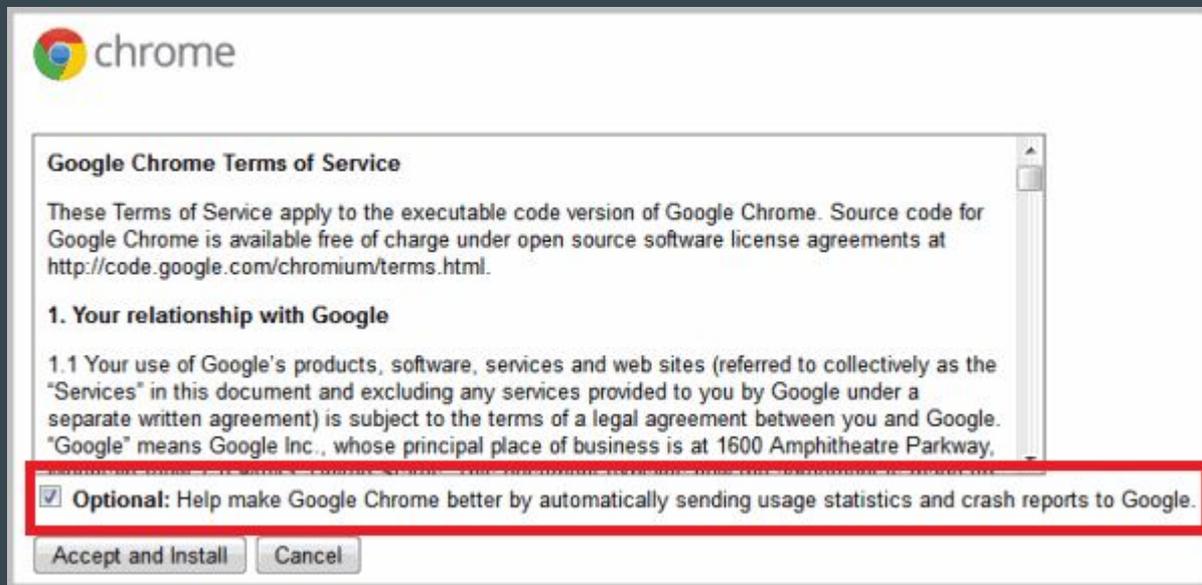


$$\hat{p} = \frac{\mathbf{E}[y] - q}{1 - 2q}$$

p = True proportion

$q = \frac{1}{6}$ $\mathbf{E}[y]$ = results

Randomized Response



RAPPOR: Randomized Aggregatable Privacy-Preserving Ordinal Response



Differential Privacy

'Differential privacy formalizes the idea that a "private" computation should not reveal whether any one person participated in the input or not, much less what their data are.' - [Frank McSherry]

<https://github.com/frankmcsherry/blog/blob/master/posts/2016-02-03.md>



Differential Privacy



$$\Pr[\mathcal{M}(D_1) \in S] \leq \Pr[\mathcal{M}(D_2) \in S] \cdot e^\epsilon$$

Can We Have That In Words Please?

Trades privacy for usability. Aggregate queries only.

Protects against all past, current and future data releases.

Statistically same result regardless of any single entry in database.

Your data is already a noisy sample of some infinite reality, so what's more noise?



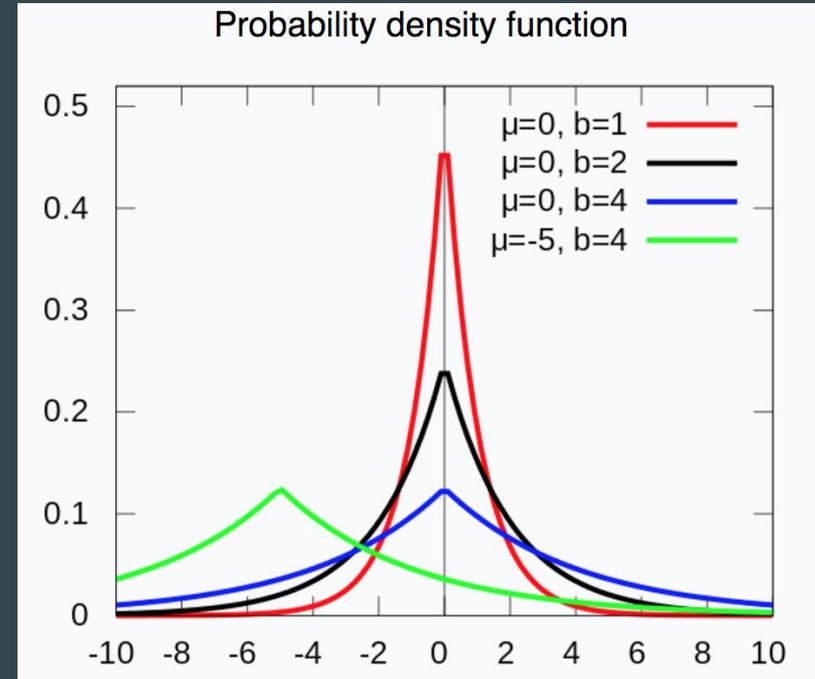
Laplacian Method

Add Laplacian Noise Proportional to Sensitivity of M

$$\frac{1}{2b} \exp\left(-\frac{|x - \mu|}{b}\right)$$

Let $b = \Delta m / \epsilon$,

random draw from $L(0, \Delta m / \epsilon)$
as noise





Sensitivity and Robust Statistics

$$\Delta m = \max_{\substack{x, y \in \mathcal{N}^{|\mathcal{X}|} \\ \|x - y\|_1 = 1}} \|\mathcal{M}(D_1) - \mathcal{M}(D_2)\|_1$$



\$320k



\$330k



\$340k



\$30M

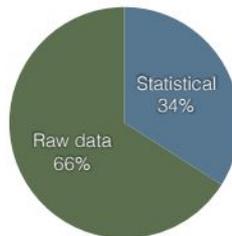
Δm (mean) \sim 30M

Δm (median) \sim 10k

Internal study of queries at Uber:

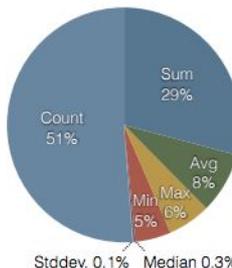
- SQL queries written by employees at Uber
- 8.1 million queries executed between March 2013 and August 2016
- broad range of sensitive data including rider and driver information, trip logs, and customer support data

Question 5: What fraction of queries use aggregations?



Results. Approximately one-third of queries are statistical, meaning they return only aggregations (count, average, etc.). The remaining queries return non-aggregated results (i.e., raw data) in at least one output column.

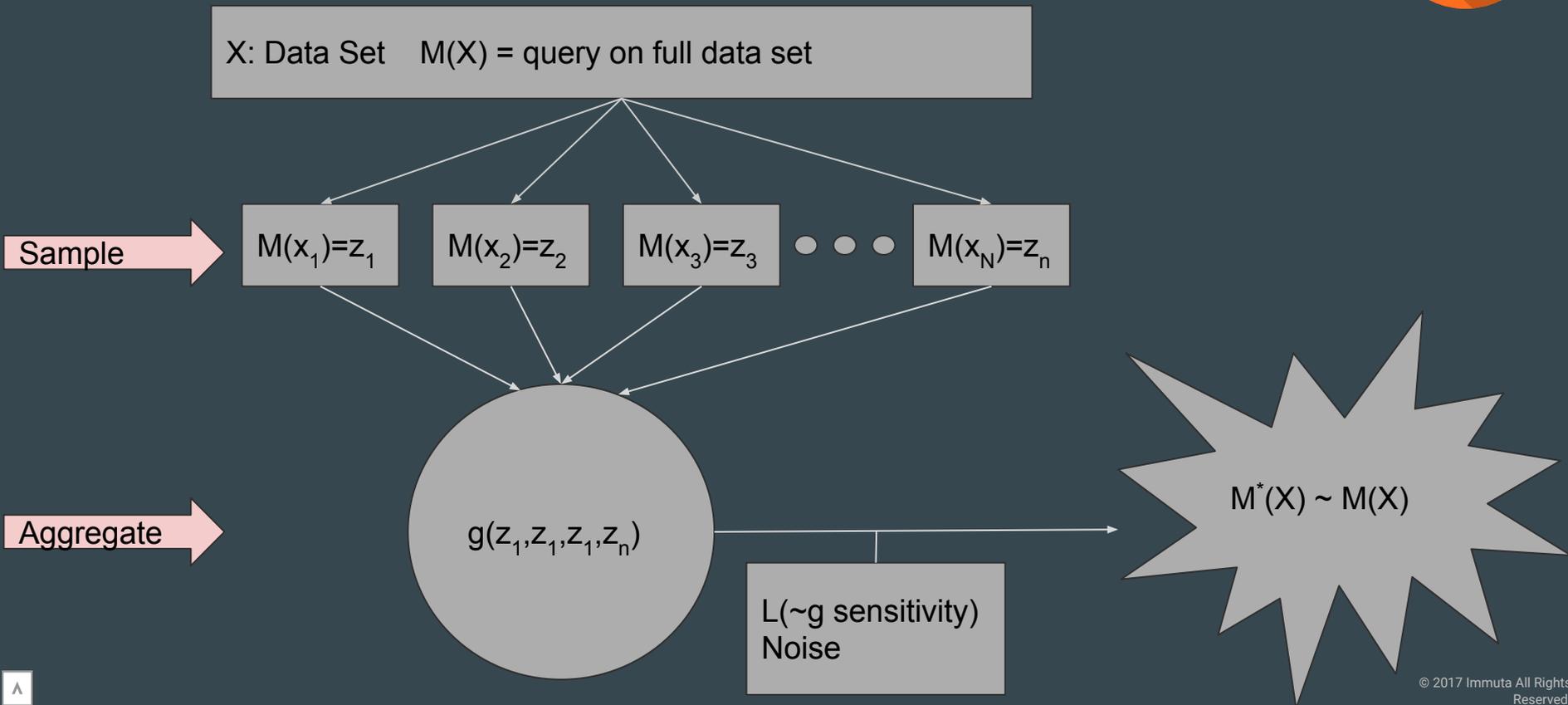
Question 6: Which aggregation functions are used most frequently?



Results. Count is the most common aggregation function (51%), followed by Sum (29%), Avg (8%), Max (6%) and Min (5%). The remaining functions account for fewer than 1% of all aggregation functions.



Sample and Aggregate, Localize Sensitivity



Let's Violate Someone's Privacy *(kinda, not really)*



Demo: Simple Average

Demo: Too specific query.

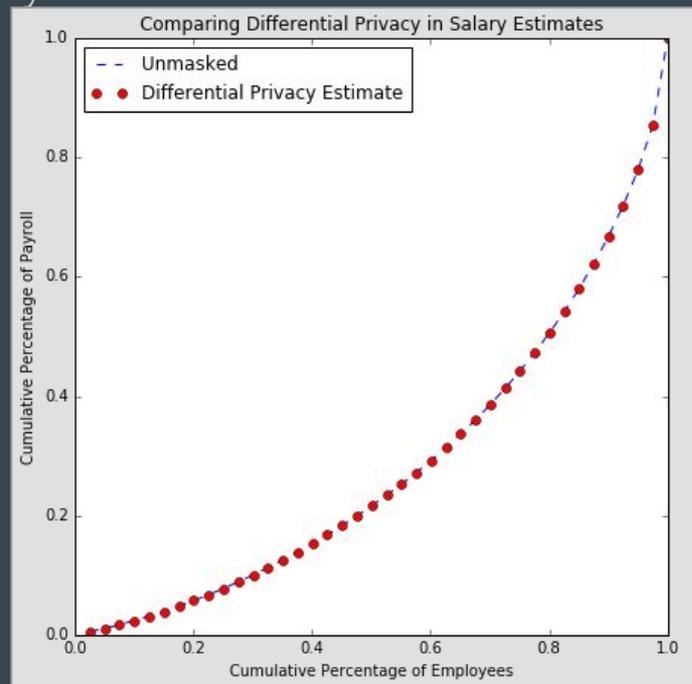
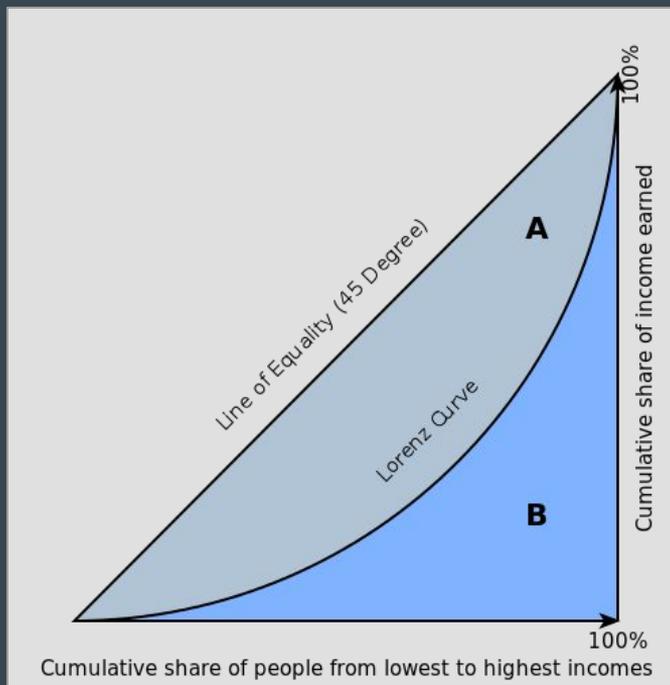
Demo: State of Oklahoma Salaries



Gini Coefficient



Measures Imbalance of a Distribution, usually wealth



But Surely Machine Learning Is Private...



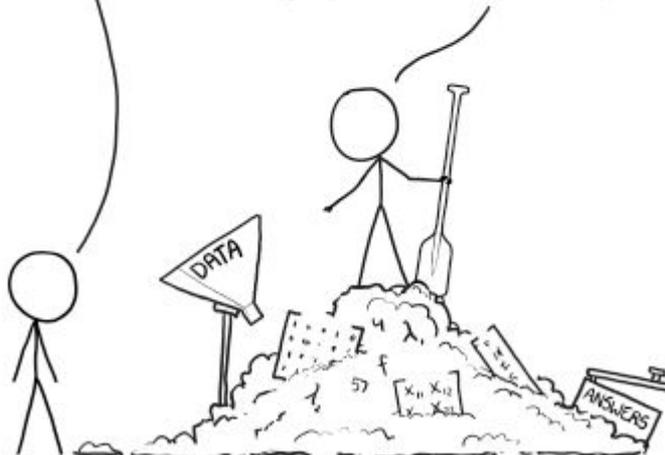
L0 (Input)
512x512

THIS IS YOUR MACHINE LEARNING SYSTEM?

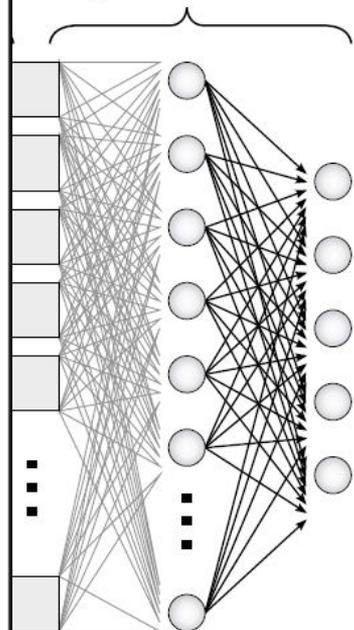
YUP! YOU POUR THE DATA INTO THIS BIG PILE OF LINEAR ALGEBRA, THEN COLLECT THE ANSWERS ON THE OTHER SIDE.

WHAT IF THE ANSWERS ARE WRONG?

JUST STIR THE PILE UNTIL THEY START LOOKING RIGHT.



Fully connected



L4
x32 F5 F6
(Output)

Machine Learning is Vulnerable Too



Model Inversion Attack - Exploiting Public APIs of SAAS Machine Learning Models



[Model Inversion Attacks that Exploit Confidence Information and Basic Countermeasures, Fredrikson, et al.](#)



Similar Method For DP Machine Learning

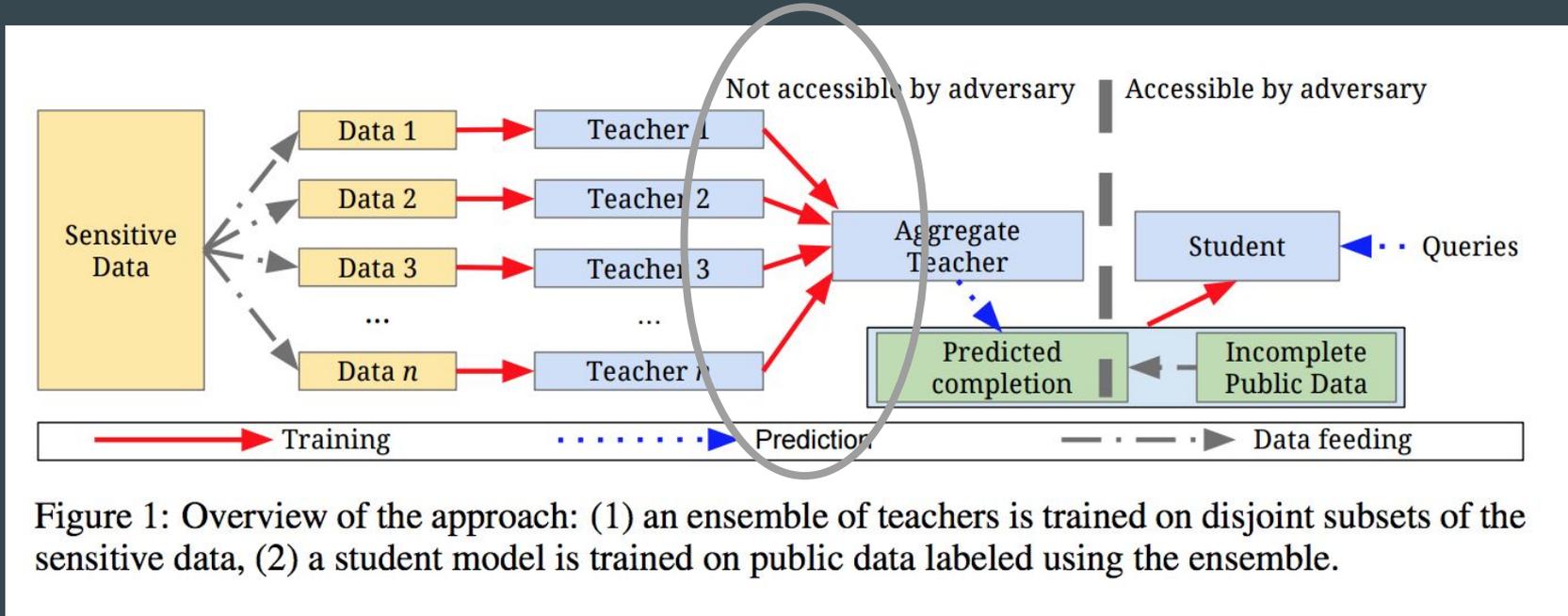


Figure 1: Overview of the approach: (1) an ensemble of teachers is trained on disjoint subsets of the sensitive data, (2) a student model is trained on public data labeled using the ensemble.



Experimental Results

Dataset	ϵ	δ	Queries	Non-Private Baseline	Student Accuracy
MNIST	2.04	10^{-5}	100	99.18%	98.00%
MNIST	8.03	10^{-5}	1000	99.18%	98.10%
SVHN	5.04	10^{-6}	500	92.80%	82.72%
SVHN	8.19	10^{-6}	1000	92.80%	90.66%

MNIST = Standard Handwriting Database
SVHN = Street View House Numbers

More Experimental Results

UCI Diabetes dataset

Predict patient readmission

Model: random forest with 100 trees

Data:

- Training for teachers: train
- Training for student: test[:500]
- Testing: test[500:]

Non private model: 93.81%

Private model: 93.94% with $(1.44, 10^{-5})$ guarantee

Summary

Laws are catching up to your data science techniques.

Laws can be accommodated incorporating privacy techniques into Data Science



CONTACT



jim@immuta.com



[@jimmuta](https://twitter.com/jimmuta)



www.immuta.com

