# Composition, Verification, and Differential Privacy

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# Lightning recap

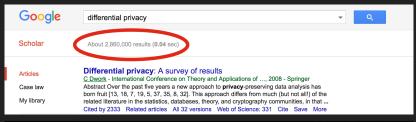
**Definition (Dwork, McSherry, Nissim, Smith (2006))** An algorithm is  $(\varepsilon, \delta)$ -differentially private if, for every two adjacent inputs, the output distributions  $\mu_1, \mu_2$  satisfy:

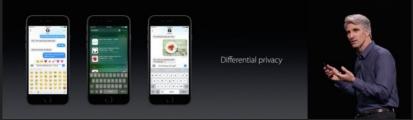
for all sets of outputs S,  $\Pr_{\mu_1}[S] \leq e^{\varepsilon} \cdot \Pr_{\mu_2}[S] + \delta$ 

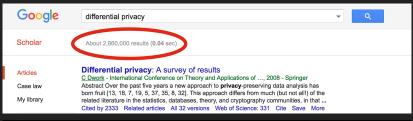
Intuitively

Output can't depend too much on any single individual's data











**TPDP 2018 - Theory and Practice of Differential Privacy** 

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# Why so popular? Elegant definition

## Cleanly carve out a slice of privacy

- Mathematically formalize one kind of privacy
- "Your data" versus "data about you" (McSherry)

## Simple and flexible

- Can establish property in isolation
- Achievable via rich variety of techniques

# Why so popular? Theoretical features

Protects against worst-case scenarios

- Strong adversaries
- Colluding individuals
- Arbitrary side information

#### Rule out "blatantly" non-private algorithms

Release data record at random: not private!

## Above all, one reason...

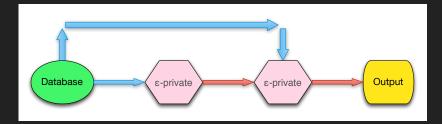
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# Composition!

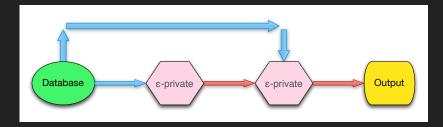
- 1. Review and motivate composition properties
- 2. Case study: formal verification for privacy
- 3. Case study: advanced composition

# A Quick Review: Composition and Privacy

# Sequential composition



# Sequential composition



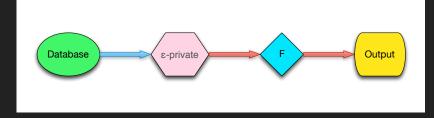
#### Theorem

Consider randomized algorithms  $M: D \rightarrow \text{Distr}(R)$  and  $M': R \times D \rightarrow \text{Distr}(R')$ . If M is  $(\varepsilon, \delta)$ -private and for every  $r \in R$ , M'(r, -) is  $(\varepsilon', \delta')$ -private, then the composition

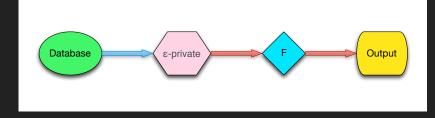
 $r \sim M(d); out \sim M'(r, d); \mathsf{return}(out)$ 

is  $(\varepsilon + \varepsilon', \delta + \delta')$ -private.

# Example: post processing



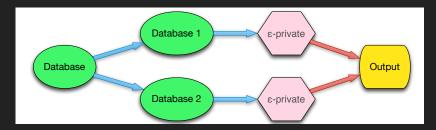
# Example: post processing



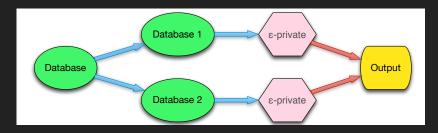
#### Privacy is preserved

- F is (0,0)-private: doesn't use private data
- Result is still  $(\varepsilon, \delta)$ -private

## Parallel composition



# Parallel composition



#### Theorem

Consider randomized algorithms  $M_1: D \rightarrow \text{Distr}(R_1)$  and  $M_2: D \rightarrow \text{Distr}(R_2)$ . If  $M_1$  and  $M_2$  are both  $(\varepsilon, \delta)$ -private, then the parallel composition

 $(d_1, d_2) \leftarrow split(d); r_1 \sim M_1(d_1); r_2 \sim M_2(d_2); \mathsf{return}(r_1, r_2)$ 

is  $(\varepsilon, \delta)$ -private.

# Example: local differential privacy

## Each individual adds noise

- Split data among individuals
- ► Each individual computation achieves privacy

## Central computation aggregates noisy data

Post-processing

# Group privacy

## Bound output distance when multiple inputs differ

- ▶ Inputs databases differ in one individual:  $(\varepsilon, 0)$ -privacy
- ► Inputs databases differ in k individuals:  $(k\varepsilon, 0)$ -privacy

## Cast privacy as Lipschitz continuity

- Composes well
- Not so clean for  $(\varepsilon, \delta)$ -privacy...

# Why You Might Care About Composition

# Make definitions easier to use

#### Easier to prove property

- Privacy proofs are often straightforward
- Don't need to unfold definition each time

### More people can prove privacy

Don't need years of PhD training

## Increase re-usability

### Dramatically increases impact

- One useful algorithm can enable many others
- ► Repurpose for new, unforeseen applications

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#### Key algorithms used everywhere

- Laplace, Gaussian, Exponential mechanisms
- Sparse vector technique
- Private counters
- Subsampling



# Build larger algorithms

## Scale up private algorithms

- ► Construct complex private algorithms out of simple pieces
- Composition ensures result is still correct

### Enables common toolboxes

- PINQ framework (McSherry)
- PSI project (see Salil's talk)

# Sign of a "good" definition

## Not just about generalizing

- ► More general: must assume less about the pieces
- More specific: must prove more about the whole

## Sweet spot between specific and general

One way of probing robustness of definitions

# Case Study: Verifying Privacy

# Recap: verification setting

## Dynamic

- ► Monitor program as it executes on particular input
- Raise error if it violates differential privacy

## Static

- Take program (maybe written in special language)
- Check differential privacy on all inputs

# **Composition is crucial**

## Simplify verification task

- ► Trust a (small) collection of primitives
- Verify components separately

## **Enable automation**

- ► Generally: enables faster/simpler verification
- ► So simple, a computer can do it

# Privacy-integrated queries (PINQ)

## C# library for private queries

- Proposed by Frank McSherry (2006)
- ► First verification technique for privacy

### Dynamic analysis

- User writes PINQ query in C#
- Runtime monitors privacy budget as query runs

# The Fuzz family of languages History

- ► Reed and Pierce (2010), many subsequent extensions
- Programming language and custom type system

## Main concept: function sensitivity

- ► Equip each type with a metric
- ► Types can express Lipschitz continuity

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### Example

 $!_k \sigma \multimap \tau$  is type of a k-sensitive function from  $\sigma$  to  $\tau$ 

# The Fuzz family of languages

## Strengths

- Static analysis: don't need to run program
- Typechecking/privacy checking can be automated
- Can express sequential and parallel composition
- Captures kind of group privacy (e.g.,  $(\varepsilon, 0)$ -privacy)

#### Weaknesses

- Can't verify programs where proof isn't from composition
- Have to use a custom programming language

## The Fuzz family of languages

#### Recent developments: extending to $(\varepsilon, \delta)$ -privacy

- Idea: cast  $(\varepsilon, \delta)$ -privacy as sensitivity property
- For inputs that are two apart, output distributions are (ε, δ)-related via some intermediate distribution
- So-called path metric construction
- ▶ Incorporate  $(\varepsilon, \delta)$ -privacy into Fuzz framework

# Privacy as an approximate coupling

### History

- Arose from work on verifying cryptographic protocols via game-based techniques, comparing pairs of hybrids
- Target more familiar, imperative programming language

## Main concept: prove privacy by constructing a coupling

- Consider program run on two adjacent inputs
- Approximately couple sampling instructions
- Establish relation between coupled outputs

# Privacy as an approximate coupling

## Strengths

- Static analysis: don't need to run program
- Can verify examples beyond composition
- Sparse vector, propose-test-release, ...
- No issue handling  $(\varepsilon, \delta)$ -privacy

#### Weaknesses

- Checks proof automatically, but doesn't build proof
- Human expert must provide proof, manual process

# Privacy as an approximate coupling

### Recent developments: automate proof construction

- Encode proof requirement as a logical constraint
- Use techniques from program synthesis to find valid proofs
- Automatically verify sophisticated algorithms
- Sparse vector, report-noisy-max, between thresholds, ...

## **Brilliant collaborators**



# Case Study: Advanced Composition

## Recap: advanced composition

### Sequentially compose k mechanisms

- **•** Each  $(\varepsilon, \delta)$ -private
- Basic analysis: result is  $(k\varepsilon, k\delta)$ -private

### Recap: advanced composition

### Sequentially compose k mechanisms

- ► Each  $(\varepsilon, \delta)$ -private
- Basic analysis: result is  $(k\varepsilon, k\delta)$ -private

### Better analysis

- ▶ Proposed by Dwork, Rothblum, and Vadhan (2010)
- ▶ For any  $\delta'$ , result is  $(\varepsilon', k\delta + \delta')$ -private for

$$\varepsilon' = \varepsilon \sqrt{2k \ln(1/\delta')} + k\varepsilon (e^{\varepsilon} - 1)$$

## Extremely useful, but seems a bit off...

### Intuitively

- Slow growth of  $\varepsilon$  by increasing  $\delta$  a bit more
- Privacy loss is "usually" much less than  $k\varepsilon$

### Composition is not so clean

- Best bounds if applied to a block of k mechanisms
- Weaker if repeatedly applied pairwise

# Improving the definitions: RDP and zCDP

### History

- "Concentrated DP": Dwork and Rothblum (2016)
- "Zero-Concentrated DP": Bun and Steinke (2016)
- "Rényi DP": Mironov (2017)
- Bound Rényi divergence between output distributions
- Refinement of  $(\varepsilon, \delta)$ -privacy

# **Cleaner composition**

### Theorem (Mironov (2017))

Consider randomized algorithms  $M : D \rightarrow \text{Distr}(R)$  and  $M' : R \times D \rightarrow \text{Distr}(R')$ . If M is  $(\alpha, \varepsilon)$ -RDP and for every  $r \in R$ , M'(r, -) is  $(\alpha, \varepsilon')$ -RDP, then the composition

 $r \sim M(d); out \sim M'(r,d); \mathsf{return}(out)$ 

is  $(\alpha, \varepsilon + \varepsilon')$ -RDP.

Benefits

- Composing pairwise or k-wise: same bounds
- Closure under post-processing
- Improved formulation of advanced composition

# Simplify reasoning

### Enable formal verification

- Extensions of techniques for imperative languages
- Also works for programs in functional languages
- Opens the way to automated proofs

# Wrapping Up

# Success of privacy is a success of composition

### Key factor behind high interest

- Make proofs easy enough for all
- The world has only so many TCS researchers
- Trivial to adapt privacy to new applications
- ► Ancillary benefit: enable computer verification

# **Composition matters!**

#### Often not easy, but...

- Difference between a theoretically interesting definition, and a practically usable one
- Worth extra work and trouble to achieve

### Compare to situation in cryptography

- Immense need for this technology, but poor composition
- ► Implementation still tricky, subtle errors
- "Don't roll your own cryptography"

# Trend towards "formal engineering"

#### Security is too hard for humans

- ► Want formal guarantees from our systems
- Rule out classes of attacks (subject to assumptions...)
- Principled construction of safe software

### Compositional definitions are critical to this vision

- Needed to reason about large systems
- Only way to manage complexity

### As I once heard from a famous systems researcher...

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# Without modularity, there is no civilization.

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# Without modularity, there is no civilization.

(Or at least, the going is pretty tough.)

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