Universal Exact Compression of Differentially Private Mechanisms

Yanxiao Liu [1] Wei-Ning Chen [2] Ayfer Özgür [2] Cheuk Ting Li [1]

[1]The Chinese University of Hong Kong [2]Stanford University

Introduction

Local differential privacy (DP) [1].
Local randomizer $\mathcal{A}: \mathcal{X} \to \mathcal{Z}$ with distribution $P_{Z|X}$ satisfies (ε, δ)-local DP if for any $x, x' \in \mathcal{X}$ and measurable set $\mathcal{S} \subseteq \mathcal{Z}$,

$$\Pr(Z \in \mathcal{S}|X = x) \le e^{\varepsilon} \cdot \Pr(Z \in \mathcal{S}|X = x') + \delta.$$

Compression of DP mechanisms.
Objective: Compress DP mechanisms exactly (i.e., $Z \sim P_{Z|X}$) to near-optimal sizes, while ensuring privacy guarantees.

Prior works:

· [2-5]: Compress ε-local DP mechanism **approximately**.

· [6,7]: Dithered quantization tools ensure a correct simulated distribution, but only for additive noise mechanisms.

Poisson Functional Representation (PFR) [8]
Let $(T_i)_i$ be a Poisson process with rate 1, independent of $Z_i \overset{\text{i.i.d.}}{\sim} Q$. Then $(Z_i, T_i)_i$ is a Poisson process with intensity measure $Q \times \lambda_{[0,\infty)}$. Fix distribution P absolutely continuous w.r.t Q. Let

$$\tilde{T}_i \triangleq T_i \cdot \left(\frac{\mathrm{d}P}{\mathrm{d}Q}(Z_i)\right)^{-1}.$$

Theorem: $K \triangleq \arg\min_i \tilde{T}_i$ and $Z = Z_K$, then $Z \sim P$.

Our Contributions

Poisson private representation, which is:

(a) **Exact**: simulates $P_{Z|X}$ exactly;

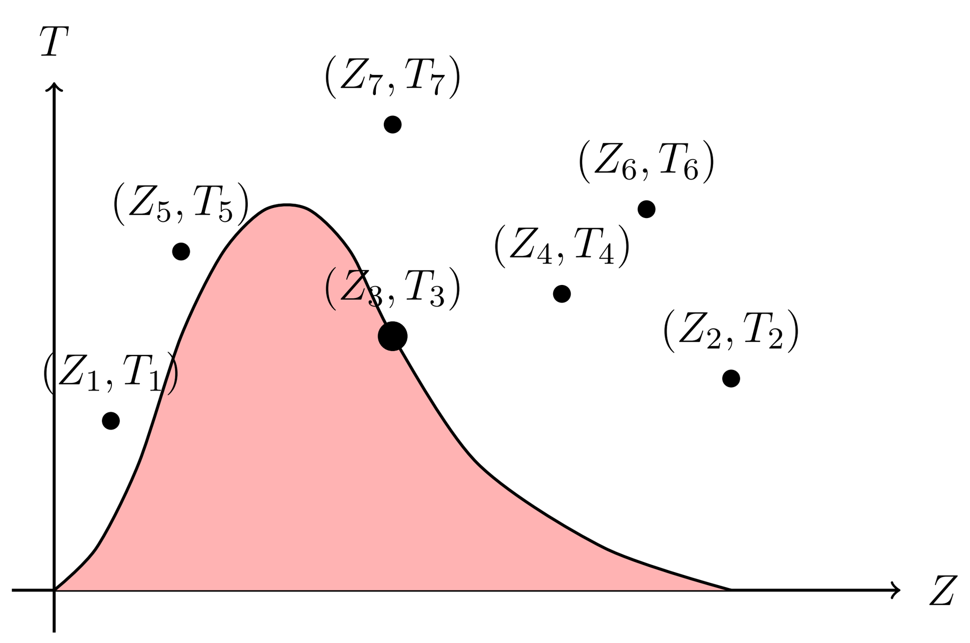
(b) **Universal**: simulates *any* DP mechanism;

(c) **Communication-efficient**: compresses $P_{Z|X}$ to

$$I(X;Z) + \log\left(I(X;Z) + 1\right) + O(1) \text{ bits}.$$

(d) **Private**: ensures both local and central DP.

Poisson Private Representation:



Poisson Private Representation (PPR)

Algorithm 1 (PPR).
Input: private $x \in \mathcal{X}$, (ε, δ)-local DP mechanism $P_{Z|X}$, reference distribution Q, parameter $\alpha > 1$.

(a) Generate shared randomness between user and server

$$(Z_i)_{i=1,2,\ldots} \overset{\text{i.i.d.}}{\sim} Q.$$

(b) The user knows $(Z_i)_i$, x, $P_{Z|X}$ and performs:
(1) Generate the Poisson process $(T_i)_i$ with rate 1.
(2) Compute $\tilde{T}_i \triangleq T_i \cdot \left(\frac{dP_{Z|X}(\cdot|x)}{dQ}(Z_i)\right)^{-1}$.
(3) Generate $K \in \mathbb{Z}_+$ with

$$\Pr(K = k) = \tilde{T}_k^{-\alpha} \Big/ \left(\sum_{i=1}^{\infty} \tilde{T}_i^{-\alpha}\right).$$

(4) Compress and send K (e.g., by Elias delta code).

(c) The server, which knows $(Z_i)_i, K$, outputs $Z = Z_K$.

Remarks

- The exactness of PPR follows from the PFR [8].
- While the algorithm requires infinite samples, it can be reparametrized to terminate in finite steps.
- When $\alpha = \infty$, PPR reduces to PFR.

Privacy guarantees

- **Thm 4.5**: If the mechanism $P_{Z|X}$ is ε-DP, then PPR $P_{(Z_i)_i,K|X}$ with $\alpha > 1$ is $2\alpha\varepsilon$-DP.
- **Thm 4.8**: If $P_{Z|X}$ is (ε, δ)-DP, then PPR $P_{(Z_i)_i,K|X}$ is $(\alpha\varepsilon + \tilde{\varepsilon}, 2(\delta + \tilde{\delta}))$-DP, for $\alpha > 1$, $\tilde{\varepsilon} \in (0,1]$ and $\tilde{\delta} \in (0, 1/3]$ s.t.

$$\alpha \le e^{-4.2}\tilde{\delta}\tilde{\varepsilon}^2/(-\ln\tilde{\delta}) + 1.$$

Exactness

- The output Z of PPR follows $P_{Z|X}$ exactly.

Communication Efficiency

- **Thm 4.3**: For PPR with $\alpha > 1$, message K satisfies

$$\mathbb{E}\left[\log_2 K\right] \le D_{\mathsf{KL}}\left(P(\cdot|x) \| Q(\cdot)\right) + \log_2(3.56)/\min\left((\alpha-1)/2, 1\right).$$

K can be encoded by a prefix-free code with expected length $\approx D_{\mathsf{KL}}(P(\cdot|x)\|Q(\cdot))$ bits within a log gap. If $X \sim P_X$ is random, take $Q = P_Z$ and the expected length $\approx I(X;Z)$ (near-optimal).

- **Corollary 4.4**: For $P_{Z|X}$ with ε-local DP, the compression size

$$\le \ell + \log_2(\ell + 1) + 2 \text{ (bits)},$$

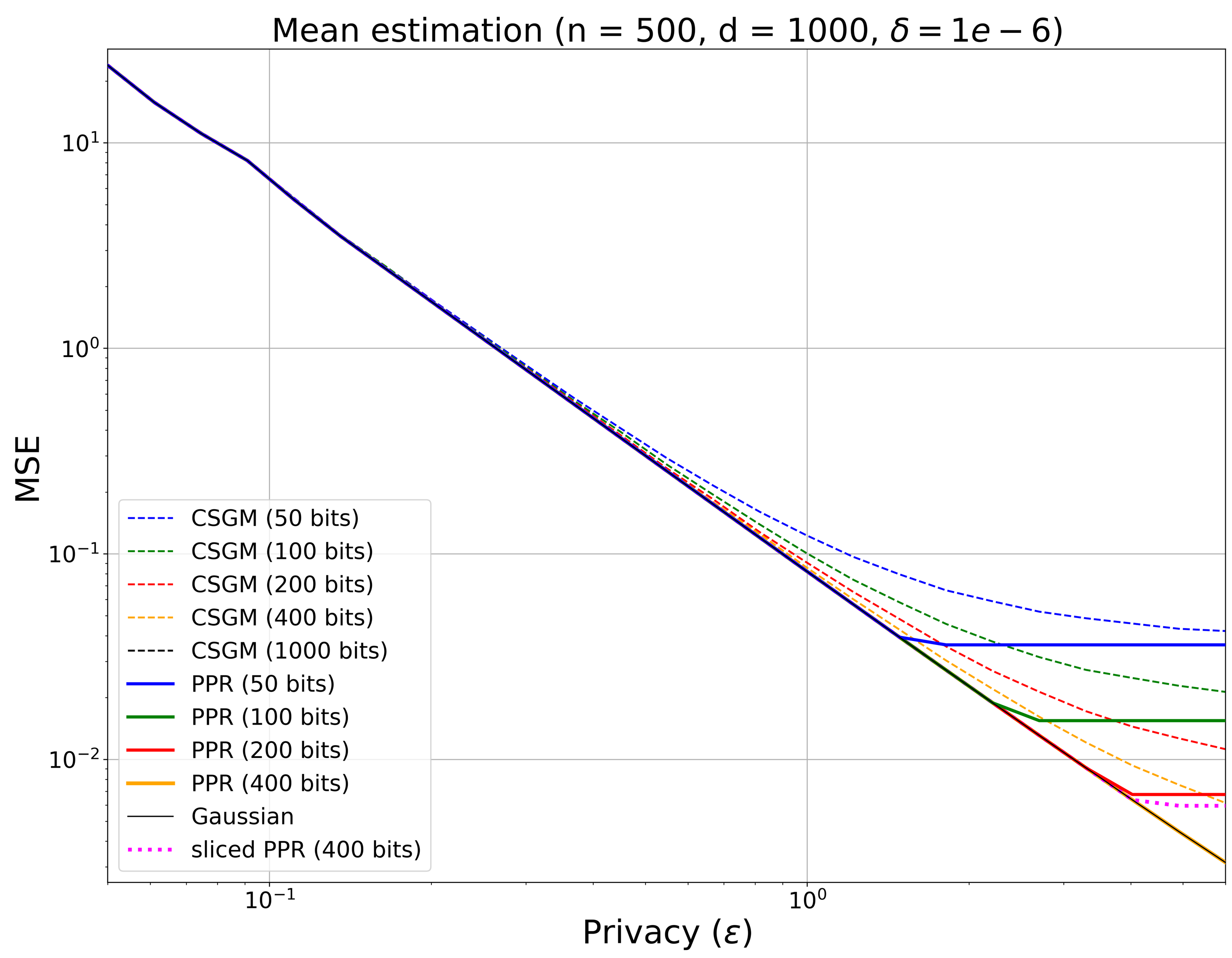
where $\ell \triangleq \varepsilon\log_2 e + \log_2(3.56)/\min((\alpha-1)/2, 1)$.

Distributed Mean Estimation

- Consider n users, each with data $X_i \in \mathbb{R}^d$. They use **Gaussian mechanism** and send $Z_i \sim \mathcal{N}(X_i, \frac{\sigma^2}{n}\mathbb{I}_d)$ to server, where $\sigma \ge C\sqrt{2\ln(1.25/\delta)}/\varepsilon$. Server estimates mean as $\hat{\mu}(Z^n) = \frac{1}{n}\sum_i Z_i$.
- Using PPR to compress the Gaussian mechanism:
  1. $\hat{\mu}(Z^n) = \frac{1}{n}\sum_i Z_i$ is unbiased, has (ε, δ)-central DP.
  2. PPR satisfies $(2\alpha\sqrt{n}\varepsilon, 2\delta)$-local DP for $\epsilon < 1/\sqrt{n}$.
  3. The average per-user communication $\le \ell + \log_2(\ell+1) + 2$ bits,

$$\ell := \frac{d}{2}\log\left(\frac{n\varepsilon^2}{2d\log(1.25/\delta)} + 1\right) + \frac{\log_2(3.56)}{\min\{(\alpha-1)/2, 1\}}.$$

- Compare to CSGM [10] on distributed mean estimation:



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yanxiaoliu@link.cuhk.edu.hk

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