Local Differential Privacy on Metric Spaces: optimizing the trade-off with utility

(Invited Paper)

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Abstract—Local differential privacy (LPD) is a distributed variant of differential privacy (DP) in which the obfuscation of the sensitive information is done at the level of the individual records, and in general it is used to sanitize data that are collected for statistical purposes. LPD has the advantage it does not need to assume a trusted third party. On the other hand, LDP in general requires more noise than DP to achieve the same level of protection, with negative consequences on the utility. In practice, utility becomes acceptable only on very large collections of data, and this is the reason why LDP is especially successful among big companies such as Apple and Google, which can count on a huge number of users. In this paper, we propose a variant of LDP suitable for metric spaces, such as location data or energy consumption data, and we show that it provides a much better utility for the same level of privacy.

Keywords—Local differential privacy, $d_x$-privacy, Kantorovich lifting.

I. INTRODUCTION

With the ever-increasing use of internet-connected devices, such as computers, IoT appliances (smart meters, home monitoring devices), and GPS-enabled equipments (mobile phones, in-car navigation systems), personal data are collected in larger and larger amounts, and then stored and manipulated for the most diverse purposes. For example, the web browsing history can be used for profiling the user and sending him targeted publicity. Power-consumption data from smart meters can be analyzed to extract typical daily consumption patterns in households [1], or to identify the right customers to target for demand response programs [2]. Location data can be used to find the most frequented public areas (for instance, to deploy hotspots) [3], or to provide traffic information [4].

Undeniably, the Big Data technology provides enormous benefits to individuals and society, ranging from helping the scientific progress to improving the quality of service. On the other hand, however, the collection and manipulation of personal data raises alarming privacy issues. Not only the experts, but also the population at large are becoming increasingly aware of the risks, due to the repeated cases of violations and leaks that keep appearing on the news. It is particularly disturbing when personal data are collected without the user’s consent, or even awareness. For instance, in 2011 it was discovered that the iPhone was storing and collecting location data about the user, syncing them with iTunes and transmitting them to Apple, all without the user’s knowledge [5]. More recently, the Guardian has revealed, on the basis of the documents provided by Edward Snowden, that the NSA and the GCHQ have been using certain smartphone apps, such as the wildly popular Angry Birds game, to collect users’ private information such as age, gender and location [6], again without the users’ knowledge.

Another related problem is that users often do not have the possibility to control the precision and the amount of personal information that is being exposed. For instance the Tinder application was found sharing the exact latitude and longitude co-ordinates of users as well as their birth dates and Facebook IDs [7], and even after the initial problem was fixed, it was still sharing more accurate location data than intended, as users could be located to within 100 feet of their present location [8]. The leakage of precise personal information is particularly problematic, especially when considering that various kinds of personal data from different sources can be linked and aggregated into a user profile [9], [10], and can fall in the hands of malicious parties.

Until recently, the most popular and used data sanitization technique was anonymization (removal of names) or slightly more sophisticated variants like $k$-anonymity [11] ensuring indistinguishability within groups of at least $k$ people, and $\ell$-diversity, ensuring a variety of values for the sensitive data within the same group [12]. Unfortunately, these techniques have been proved unable to provide an acceptable level of protection, as several works have shown that individuals in anonymized datasets can be re-identified with high accuracy, and their personal information exposed (see for instance [13], [14]).

In the meanwhile, differential privacy (DP), has emerged and imposed itself as a convincing alternative to anonymity. Together with its distributed version local differential privacy, it represents the cutting-edge of research on privacy protection.

DP was developed in the area of statistical databases, and it aims at protecting the individuals’ data while allowing to make public the aggregate information [15]. This is obtained
by adding controlled noise to the query outcome, in such a way that the data of a single individual will have a negligible impact on the reported answer. More precisely, let $M$ be a (noisy) mechanism for answering a certain query on a generic database $D$, and let $P[M(D) \in S]$ denote the probability that the answer given by $M$ to the query, on $D$, is in the (measurable) set of values $S$. We say that $M$ is $\varepsilon$-differentially private if for every pairs of adjacent databases $D$ and $D'$ (i.e., differing only for the value of a single individual), and for every measurable set $S$, we have $P[M(D) \in S] \leq e^{\varepsilon} \cdot P[M(D') \in S]$. DP has two important advantages with respect to other approaches: (a) it is independent from the side-information of the adversary, thus a differentially-private mechanism can be designed without taking into account the context in which it will have to operate, and (b) it is compositional, i.e., if we combine the information that we obtain by querying two differentially-private mechanisms, the resulting mechanism is also differentially-private. Furthermore, (c) differentially-private mechanisms usually provide a good trade-off between utility and privacy, i.e., they preserve the privacy of the individuals without destroying the utility of the collective data.

Local differential privacy (LDP) is a distributed variant of differential privacy in which users obfuscate their personal data by themselves, before sending them to the data collector [16]. Technically, an obfuscation mechanism $M$ is locally differentially private with privacy level $\varepsilon$ if for every pair of input values $x, x' \in X$ (the set of possible values for the data of a generic user), and for every measurable set $S$, we have $P[M(x) \in S] \leq e^{\varepsilon} \cdot P[M(x') \in S]$. The idea is that the user provides $M(x)$ to the data collector, and not $x$. In this way, the data collector can only gather, stock and analyze the obfuscated data. Based on these he can infer statistics (e.g., histograms, or heavy hitters [17]) of the original data. LDP implies DP on the collected data, and has the same advantages of independence from the side-information and compositionality. Furthermore, with respect to the centralized model, it has the further advantages that (a) each user can choose the level of privacy he wishes, (b) it does not need to assume a trusted third party, and (c) since all stored records are individually-sanitized, there is no risk of privacy breaches due to malicious attacks. LDP is having a considerable impact, specially after large companies such as Apple and Google have started to adopt it for collecting the data of their customers for statistical purposes [18].

The disadvantage of LDP is that it can spoil substantially the utility of the data. Even in those cases where the trade-off with utility is most favorable, namely the statistical applications, it is usually necessary to have a huge collection of data in order for the statistics to be significant. Fortunately, however, the data domains are often equipped with structures that could be exploited to improve utility. In these notes, we focus on data domains that are provided with a notion of distance. This is the case, for instance, of location data, energy consumption in smart meters, age and weight in medical records, etc. Usually, when these data are collected for statistical purposes, the accuracy of the distribution is measured also with respect to the same notion of distance. In such scenarios, we argue that the trade-off between privacy and utility can be greatly improved by exploiting the concept of approximation intrinsic in metrics.

Following this intuition, we propose a variant of local differential privacy based on the notion of $d_X$-privacy introduced in [19]. An obfuscation mechanism $M$ is $\varepsilon \cdot d_X$-private if for every pair of input values $x, x' \in X$, and for every measurable set $S$, we have $P[M(x) \in S] \leq e^{\varepsilon \cdot d_X(x,x')} \cdot P[M(x') \in S]$. In other words, $d_X$-privacy relaxes the privacy requirement by allowing two data to become more and more distinguishable as their distance increases. Thus, it allows the adversary to infer some approximate information about the true value, but it does not allow him to infer the exact true value. As explained in [19], $d_X$-privacy can be implemented by using an extended notion of Laplacian noise, or of geometric noise.

The original motivation for the notion of $d_X$-privacy was for real-time punctual applications. In particular, the instance of $d_X$-privacy in which $d_X$ is the geographical distance has been used in the context of location privacy, under the name of geo-indistinguishability, to protect the location of the user during the interaction with location-based services (LBSs) [20], [21]. These are services that provide the user with certain desired information which depends on the location communicated by the user, like for instance points of interest (POI) near the location. The idea is that the user does not need to communicate his exact coordinates, an approximate location should suffice to obtain the requested information without too much degradation of the quality of service.

Geo-indistinguishability has been quite successful, and its implementation via the Laplacian mechanism has been adopted as the basis or as a component of several tools and frameworks for location privacy, including: LP-Guardian [22], LP-Doctor [23], STAC [24], Location Guard [25], and the SpatialVision QGIS plugin [26]. Here, we want to show that geo-indistinguishability, and more in general $d_X$-privacy, can also be used to protect privacy when collecting data for statistical purposes, and that if the statistics are distance-sensitive, then $d_X$-privacy preserves the utility of the data better than the standard LDP methods.

In the rest of these notes, we will discuss the improvement on trade-off utility-privacy compared to standard LDP methods, and show some experimental results based on the Gowalla dataset [27], [28]. For simplicity we will restrict the analysis to the case of discrete metric spaces. We will consider, in particular, the mechanisms of K-ary Randomized Response (K-RR) [29] for LDP, and the (discretized) Laplacian and geometric mechanisms for $d_X$-privacy.

These notes are meant to stimulate the discussion on the
issue of utility in LDP. The interested reader can find the technical details in the report version of this paper [30].

II. Utility

We consider a notion of utility suitable for statistical applications. The scenario is the following: let \( \mathcal{X} \) (the universe) be a set of secrets, endowed with a notion of distance \( d_{\mathcal{X}} \), and let \( \mathcal{D}\mathcal{X} \) be the set of distributions on \( \mathcal{X} \). Let \( \hat{D} \) be an unsanitized dataset on \( \mathcal{X} \), namely a multiset of elements of \( \mathcal{X} \) (i.e., an histogram), determining a distribution \( \pi \in \mathcal{D}\mathcal{X} \). Assume that each individual element \( x \) in \( \hat{D} \) gets sanitized by injection of noise, thus producing a noisy dataset \( \hat{D} \). From \( \hat{D} \) we then try to reconstruct the distribution \( \pi \) as well as we can, assuming that we only know \( \hat{D} \) and the mechanism \( \mathcal{M} \) for noise injection.

In order to reconstruct as precisely as possible the original \( \pi \), we propose to use the Expectation-Maximization (EM) method [31], also known as Iterative Bayesian Update, which iteratively estimates the distribution until convergence to a fixed point. The feature of this method is that the final estimate (converged value) is equal to the Maximum Likelihood estimate in the probability simplex, and it is shown in [31] that it significantly outperforms the other known techniques like the matrix inversion method.

Let \( \hat{\pi} \in \mathcal{D}\mathcal{X} \) be the output of the EM method. Intuitively, the utility loss with respect to the original database should reflect the expected difference between the statistical properties based on the noisy data and those based on the real data. To formalize the notion of expectation, we can regard \( \mathcal{M} \), in abstract terms, as a device that inputs \( \pi \) and output a set of possible distributions \( \hat{\pi}_1, \hat{\pi}_2, \ldots, \hat{\pi}_t \), each with a certain probability \( p_1, p_2, \ldots, p_t \). In other words, \( \mathcal{M} \) can be seen as a transformation that associates to each \( \pi \) a function \( \Delta \) which assigns a probability mass to every distribution, i.e., \( \Delta(\hat{\pi}_i) = p_i \). This type of functions \( \Delta \) are called hyperdistributions in [32], [33]. Note that also \( \pi \) can be seen as a hyperdistribution: it is the function that assigns 1 to \( \pi \), and we will denote it by \([\pi]\).

Concerning the difference between statistical properties: in very general terms, we can represent a statistical property as a functions \( f : \mathcal{D}\mathcal{X} \to \mathbb{R} \), where \( \mathbb{R} \) is the set of reals. We want to capture as many \( f \)'s as possible, but it is reasonable to assume that the difference between \( f(\pi) \) and \( f(\pi') \) must be bound by the distance between the distributions \( \pi \) and \( \pi' \), for some “reasonable” notion of distance \( d_{\mathcal{D}\mathcal{X}} \). In other words, we want to avoid that negligible differences on the distributions may produce unbound differences in the statistics. For this reason, we restrict the statistics of interest, \( \mathcal{F} \subseteq (\mathcal{D}\mathcal{X} \to \mathbb{R}) \), to be the set of 1-Lipschitz functions with respect to \( d_{\mathcal{D}\mathcal{X}} \). Hence, \( \mathcal{F} = \{ f : \mathcal{D}\mathcal{X} \to \mathbb{R} \ | \ f \text{ is 1-Lipschitz w.r.t. } d_{\mathcal{D}\mathcal{X}} \} \). Finally, since we want to abstract from the peculiarity of any particular statistics, we will consider the maximum difference induced by the noise on all the statistics in \( \mathcal{F} \). Summarizing, we can define the utility loss as:

\[
\mathbb{UL}(\mathcal{M}, \pi, d_{\mathcal{D}\mathcal{X}}) = \max_{f \in \mathcal{F}} \sum_{\hat{\pi}} \Delta f(\hat{\pi}) - f(\pi)
\]

where \( \Delta = \mathcal{M}(\pi) \). It is worth noting that the rhs of this definition is the distance between \( \Delta \) and \([\pi]\) obtained as the Kantorovich lifting of \( d_{\mathcal{D}\mathcal{X}} \), which we will denote as \( \mathcal{K}(d_{\mathcal{D}\mathcal{X}})(\Delta, [\pi]) \). Following the same intuition, we can define the distance \( d_{\mathcal{D}\mathcal{X}} \) as the Kantorovich lifting of \( d_{\mathcal{X}} \), thus establishing a link with the ground distance on the domain of secrets.

III. Tuning Privacy

The notions of LDP and of \( d_{\mathcal{X}} \)-privacy both depend on privacy parameters \( \varepsilon \)’s, but these \( \varepsilon \)’s do not represent the same level of privacy in the two definitions. They are not even of the same type: the \( \varepsilon \) in LDP is a pure number, while the \( \varepsilon \) in \( d_{\mathcal{X}} \)-privacy is the converse of a distance. Therefore, in order to compare the utility of an LDP mechanism \( \mathcal{M} \) with that of a \( d_{\mathcal{X}} \)-private mechanism \( \mathcal{M}' \), we have first to tune their privacy parameters so to ensure that \( \mathcal{M} \) and \( \mathcal{M}' \) provide the same privacy protection. To this end, we consider the notion of location privacy proposed in [34], defined as expected distance between the reported location and the real location. Generalizing to \( d_{\mathcal{X}} \)-privacy, we require that \( \mathcal{M} \) and \( \mathcal{M}' \) give the same expected distance between \( x \in \hat{D} \) and the corresponding reported datum. Namely:

\[
\sum_{x,y \in \mathcal{X}} \pi(x)P[\mathcal{M}(x) = y]d_{\mathcal{X}}(x,y) = Ed
\]

where \( Ed \) represents the desired level of protection, expressed in terms of the expected distance of the reported location from the real one.

IV. The Mechanisms

We now recall the definition of the K-ary RR mechanism [29], representative of LDP, and the Laplacian and geometric mechanisms, representative of \( d_{\mathcal{X}} \)-privacy.

\footnote{The requirement of 1-Lipschitz is not really essential, it could be \( k \)-Lipschitz for an arbitrary \( k \). The important constraint is that the difference on the statistics is bound in some uniform way by the difference on the distributions.}
A. The Laplacian mechanism

The Laplacian mechanism $M_L$ is used when $(\mathcal{X}, d_{\mathcal{X}})$ is a continuous metric space. Given a real location $x$, it reports a location $y$ with a probability density function (pdf) defined as:
\[
d P_x(y) = \lambda_L e^{-\varepsilon d_X(x,y)}
\]
where $\lambda_L$ is a normalization factor.

In case we want to work in a discrete setting, we can first discretize the metric space by partitioning $\mathcal{X}$ into cells and defining the distance between two cells as the $d_X$ between the centers of the cells. Then we can discretize the mechanism by defining the probability of a cell $C$ as the probability mass obtained by the integration of the pdf over $C$.

B. The geometric mechanism

The geometric mechanism $M_G$ is used when $(\mathcal{X}, d_{\mathcal{X}})$ is a discrete metric space. It is defined similarly to Laplacian mechanism, with the exception that now $x$ and $y$ represent discrete locations, and we have a (discrete) probability distribution rather than a pdf:
\[
P[M_G(x) = y] = \lambda_G e^{-\varepsilon d_X(x,y)}
\]
where $\lambda_G$ is a normalization factor.

If $(\mathcal{X}, d_{\mathcal{X}})$ is the result of a discretization of a continuous metric space, then the discretized laplacian is very similar, but not identical to the geometric mechanism.

V. The K-RR Mechanism

The K-RR mechanism, aka flat mechanism, $M_F$ is one of the simplest LPD mechanisms. The idea is that the result of the sanitization is a bit more likely to be the true value $x$ than any other value in the domain (taken individually), and that on the other values the probability is distributed uniformly:
\[
P[M_F(x) = y] = \begin{cases} 
\frac{e^\varepsilon}{|X|^{1+\varepsilon}} & \text{if } y = x \\
\frac{1}{|X|^{1+\varepsilon}} & \text{if } y \neq x
\end{cases}
\]

In [29], the k-RR mechanism has been shown to be optimal in the low privacy regime for a large class of information theoretic utility functions.

VI. Experimental Results

In this section we compare the utility of the privacy mechanisms $M_F$, $M_G$ and the (discretized) $M_L$ introduced in previous section, using a distribution derived from the Gowalla dataset, which contains location data (check-ins) relative to a certain population of users.

We consider an area of 4.5 Km × 4.5 Km in Paris, centered in 5 Boulevard de S´ebastopol, near Le Halles. We discretize that area by considering a grid of $30 \times 30$ cells, so that every cell is 150 m ×150 m, see Figure 1. These cells represent the elements of $\mathcal{X}$, and the distance $d_{\mathcal{X}}$ is defined as the geographic distance between the centers of the cells.

In order to compute the utility loss for these three mechanisms, we use the well-known fact that the Kantorovich distance is equal to the earth mover’s distance (EMD) also known as the Wasserstein metric. Namely, we can equivalently rewrite (1) as
\[
\mathcal{U}C(M, \pi, d_{\mathcal{D},\mathcal{X}}) = \min_{\alpha \in \text{dom}(\Delta)} \sum_{\pi, \hat{\pi} \in \text{dom}(\Delta)} \alpha(\pi, \pi) d_{\mathcal{D},\mathcal{X}}(\hat{\pi}, \pi)
\]

where $\Delta = M$, $\alpha$ ranges on the couplings that have as marginals $\Delta$ and $[\pi]$, and $d_{\mathcal{D},\mathcal{X}} = K(d_{\mathcal{X}})$. In conclusion, to determine the utility loss we need to compute the expectation of the Kantorovich distance between the reported location and the real location. We have done it for an increasing sequence of dataset $\emptyset \subseteq D_1 \subseteq D_2 \subseteq \ldots \subseteq D_n \subseteq \ldots \subseteq D$ constructed incrementally by adding each time 10 elements from the 750 check-ins, selected randomly, until all of them are inserted. The results are reported in Figure 2.

As we can see from this figure, the geometric and the discretized Laplacian have similar utility, and perform much better (in terms of utility) than the flat mechanism. In fact, if we consider statistics that are somehow coherent with the ground distance $d_{\mathcal{X}}$, then the fact that the geometric and the discretized Laplacian tend to assign a negligible probability to locations that are far away from the real one means that those locations do not significantly contribute to the loss of

\begin{figure}[h]
\centering
\includegraphics[width=0.5\textwidth]{figure1.png}
\caption{The area of Paris considered for evaluating the utility of the three mechanisms.}
\end{figure}
utility. In contrast, the flat mechanism treats in the same way all locations, independently from their distance from the real one. Consequently there are several locations that are far away and still carry a significant probability mass, thus taking a heavy toll on the utility.

Furthermore, we can see that the utility loss of the Flat mechanisms, although showing a tendency to diminish as the numbers of check-ins increases, it does so very slowly. Finally, at the beginning (for less than 2000 check-ins) the behavior of the flat mechanism is extremely unstable. This is due again to the fact that the reported locations tend to be scattered in the whole area with high probability, which determine high fluctuations especially at the beginning when the data are few, as the addition of new data can cause a big change in the distributions.

VII. CONCLUSION

We have advocated the use of $d_X$-privacy to protect privacy when data are collected for statistical purposes on domains of secrets endowed with a notion of distance, arguing that in such context $d_X$-privacy offers a better trade-off between privacy and utility than traditional LPD methods. We have confirmed this claim by performing experimental evaluations of the utility of $d_X$-private mechanisms and LPD ones on real location data from the Gowalla dataset. The results show that the gap in terms of utility (for the same level of privacy) is actually quite significant.

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