Building differentially private releases: basics of utility optimization

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Recap from Webinar 2, outline of Webinar 3

• Differential privacy (DP) requires some changes to regular data analyses, and leads to a privacy-utility tradeoff

• Previously: using Tumult Analytics to run simple DP queries

• Today: how to optimize the trade-off, and get useful results

Recap from Webinar 2, outline of Webinar 3

- 1. Solutions to homework exercises
- 2. Core insight: data size vs. relative error
- 3. Three hands-on exercises:
 - Splitting the privacy budget unevenly
 - Choosing good clamping bounds
 - Modifying the aggregation strategy

What do we want about the output data?

Typically, we care about *relative* error:

|real_value – noisy_value| real_value

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In simple cases, this is equivalent to:

real_value

noise

What do we want about the output data?





Exercise 1: Splitting the privacy budget

Three queries:

- Total count
- Count by age
- Count by age and gender

Goal: using a total budget of ϵ =3, getting the mean error of all three below 0.5%

Exercise 1: Splitting the privacy budget

Hint 1: the noise magnitude for a counting query is on the order of $1/\epsilon$.

Hint 2: we can look at the real values to get an idea of data magnitude.

- Total count (~54000)
- Count by age (median ~650, average ~600)
- Count by age and gender (median ~50, average ~160)

Exercise 1: Splitting the privacy budget

Take-away: more budget for finer aggregates

One possible solution:

- Total count: $\varepsilon = 0.01$
- Count by age: ε = 0.49
- Count by age and gender: ε = 2.5

Exercise 2: Optimizing clamping bounds

Goal: publish the total number of books borrowed, by gender and age.

Main difficulty: clamping bounds?



Exercise 2: Optimizing clamping bounds

Takeaway: error / bias trade-off

A higher clamping bound means:

- less data loss: less bias
- more noise: more error

But when the clamping bound is too low, almost all the error comes from clamping.



Exercise 3: Fine-tuning binning strategy

Goal: publish a histogram of number of books borrowed by library members

Main question: binning strategy?



Exercise 3: Fine-tuning binning strategy

Fine-grained: pure noise for rare values



Coarse-grained: loses data for frequent values



Exercise 3: Fine-tuning the binning strategy

Takeaway: larger bins for sparser data

One possible "manual" strategy \rightarrow

It's also possible to do this in a DP way!

- 1. Use a small fraction of budget to determine binning strategy
- 2. Use the rest to compute counts





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