





# Machine Learning & Privacy: It's Complicated

Emiliano De Cristofaro https://emilianodc.com

## Agenda

- 1. Training (Distributed) ML Models with Privacy
- 2. Private Data Release with Generative Neural Networks
- 3. Privacy Leakage in Collaborative/Federated ML

## Agenda

- 1. Training (Distributed) ML Models with Privacy
- 2. Private Data Release with Generative Neural Networks
- 3. Privacy Leakage in Collaborative/Federated ML

## Recommendations

#### Recommendations for You, Emiliano















#### Recommendations for You, Emiliano



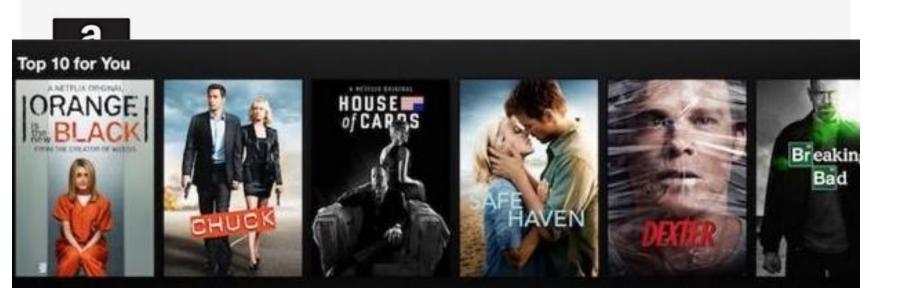














#### Recommendations for You, Emiliano











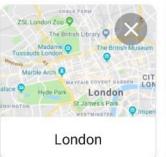
#### Discover places you'll love

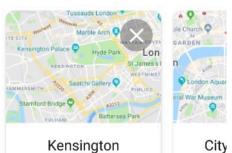
Get recommendations, created just for you. Hear about the hottest spots in your favorite areas.



#### Suggested areas

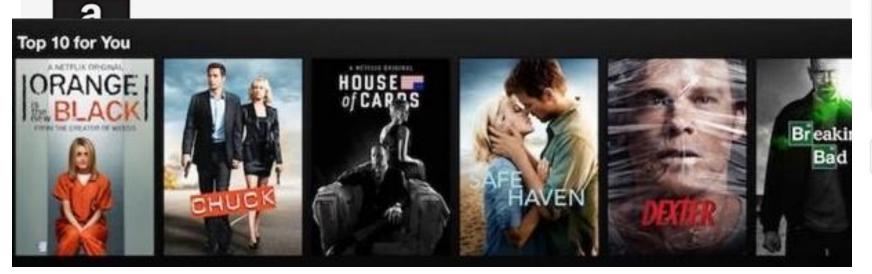






Add area

Follow 3 areas















The BBC keeps a few hundred free programs on iPlayer

No tracking, no ads (taxpayer funded)

No account (until recently)



The BBC keeps a few hundred free programs on iPlayer
No tracking, no ads (taxpayer funded)
No account (until recently)

Still... they want to give recommendations & gather statistics



Predict favorite items for users based on their own ratings and those of "similar" users



Predict favorite items for users based on their own ratings and those of "similar" users

For iPlayer, consider binary ratings (viewed/not viewed)



Predict favorite items for users based on their own ratings and those of "similar" users

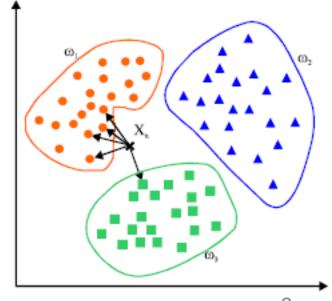
For iPlayer, consider binary ratings (viewed/not viewed)

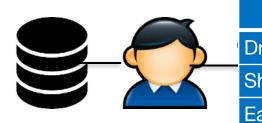
Build a co-views matrix C

 $C_{ab}$  = #views for the pair of programs (a,b)

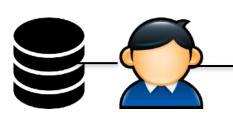
Compute a Similarity Matrix  $\{Sim\}_{ab} = \frac{C_{ab}}{\sqrt{C_a \cdot C_b}}$ 

Identify K-Neighbors (KNN) based on Sim Matrix



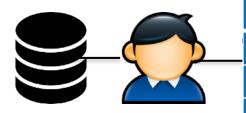


	Dr Who	Sherlock	Earth
Dr Who	1	-	-
Sherlock	1	1	-
Earth	0	0	0



		Dr Who	Sherlock	Earth
	Dr Who	1	-	-
	Sherlock	1	1	-
	Earth	1	1	1

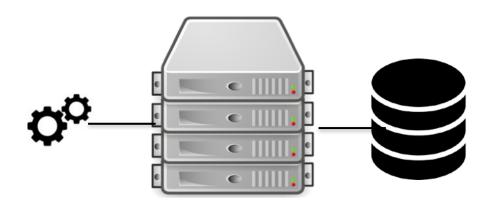
•



	Dr Who	Sherlock	Earth
Dr Who	1	-	-
Sherlock	0	0	-
Earth	0	0	0



	Dr Who	Sherlock	Earth
Dr Who	195	-	-
Sherlock	155	180	-
Earth	80	99	123



	Dr Who	Sherlock	Earth
Dr Who	195	-	_
Sherlock	155	180	_
Earth	80	99	123



	Dr Who	Sherlock	Earth
Dr Who	195	-	-
Sherlock	155	180	-
Earth	80	99	123

### Can we build this in a privacy-preserving way?



	Dr Who	Sherlock	Earth
Dr Who	195	-	-
Sherlock	155	180	-
Earth	80	99	123

### Can we build this in a privacy-preserving way?

Privacy := learn aggregate counts, e.g., 155 users have watched Dr Who and Sherlock, but not who has watched what

## Private Data Aggregation (PDA)

## Private Data Aggregation (PDA)

Use additively homomorphic encryption

$$Enc_{PK}(x)*Enc_{PK}(y) = Enc_{PK}(x+y)$$

## Private Data Aggregation (PDA)

Use additively homomorphic encryption

$$Enc_{PK}(x)*Enc_{PK}(y) = Enc_{PK}(x+y)$$

Generate keys adding up to 0

User 
$$U_1$$
,  $U_2$ , ...,  $U_N$  —>  $k_1 + k_2 + ... + k_N = 0$ 

$$Enc_{ki}(x_i) = x_i + k_i \mod 2^{32}$$

$$\Pi_{i=1,..,N} \operatorname{Enc}_{i}(x_{i}) = \Sigma_{i=1,..,N} (x_{i}+k_{i}) = \Sigma_{i=1,..,N} x_{i}$$

#### User $U_i$ $(i \in [1, N])$

Server

$$x_i \in_r G$$
,  $y_i = g^{x_i} \mod q$ 

$$x_i \in_r G, \ y_i = g^{x_i} \bmod q \qquad \qquad \underline{\qquad \qquad }$$

$$k_{ij} = \sum_{j \neq i} H\left(y_j^{x_i} \parallel \ell \parallel s\right) \cdot (-1)^{i > j} \mod 2^{32}$$

$$\{y_j\}_{j\in[1,N]}$$

$$b_{i\ell} = X_{i\ell} + k_{i\ell} \bmod 2^{32}$$

$$\{b_{i\ell}\}_{\ell\in[1,L]}$$

$$\leftarrow$$
  $U^{on}$ 

$$k'_{ij} = \sum_{\substack{j \neq i \\ i \notin V^{on}}} H\left(y_j^{x_i} \parallel \ell \parallel s\right) \cdot (-1)^{i > j} \mod 2^{32}$$
 
$$\underbrace{\{k'_{i\ell}\}_{\ell \in [1,L]}}_{}$$

$$\{k_{i\ell}'\}_{\ell\in[1,L]}$$

$$C'_{\ell} = \left(\sum_{i \in U^{on}} b_{i\ell} - \sum_{i \in U^{on}} k'_{i\ell}\right) \mod 2^{32}$$

#### User $U_i$ $(i \in [1, N])$

$$x_i \in_r G$$
,  $y_i = g^{x_i} \mod q$ 

$$k_{ij} = \sum_{j \neq i} H\left(y_j^{x_i} \| \ell \| s\right) \cdot (-1)^{i > j} \mod 2^{32}$$

$$b_{i\ell} = X_{i\ell} + k_{i\ell} \bmod 2^3$$

$$k'_{ij} = \sum_{j \neq i} H(y_j^{x_i} \| \ell \| s) \cdot (-1)^{i > j} \mod 2^{32}$$

#### Server

ecovery (if needed)

$$C'_{\ell} = \left(\sum_{i \in U^{on}} b_{i\ell} - \sum_{i \in U^{on}} k'_{i\ell}\right) \mod 2^{32}$$

For N users and M programs:  $O(N \cdot M^2)$  cryptographic operations and  $O(M^2)$  ciphertexts

For N users and M programs:  $O(N \cdot M^2)$  cryptographic operations and  $O(M^2)$  ciphertexts



For N users and M programs: O(N•M²) cryptographic operations and O(M<sup>2</sup>) ciphertexts



Approximate statistics may be ok for better efficiency?

For N users and M programs:  $O(N \cdot M^2)$  cryptographic operations and  $O(M^2)$  ciphertexts



Approximate statistics may be ok for better efficiency?

Use succinct data structures to compress data streams and aggregate on that

For N users and M programs:  $O(N \cdot M^2)$  cryptographic operations and  $O(M^2)$  ciphertexts



Approximate statistics may be ok for better efficiency?

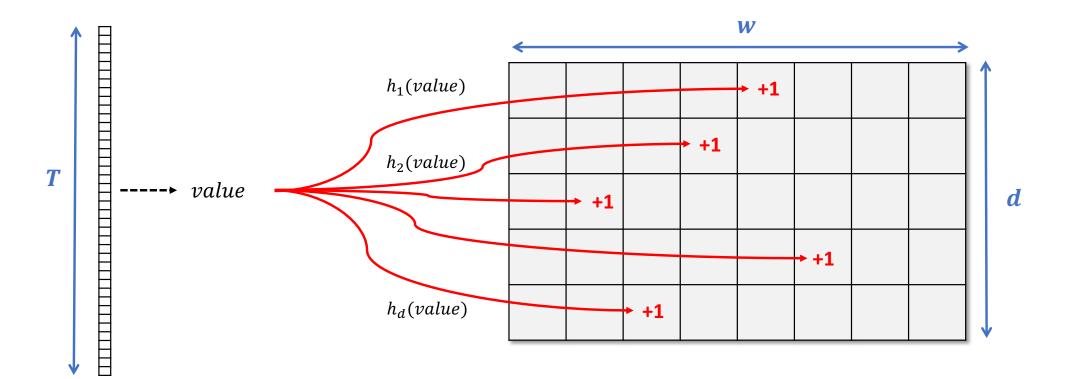
## Use succinct data structures to compress data streams and aggregate on that

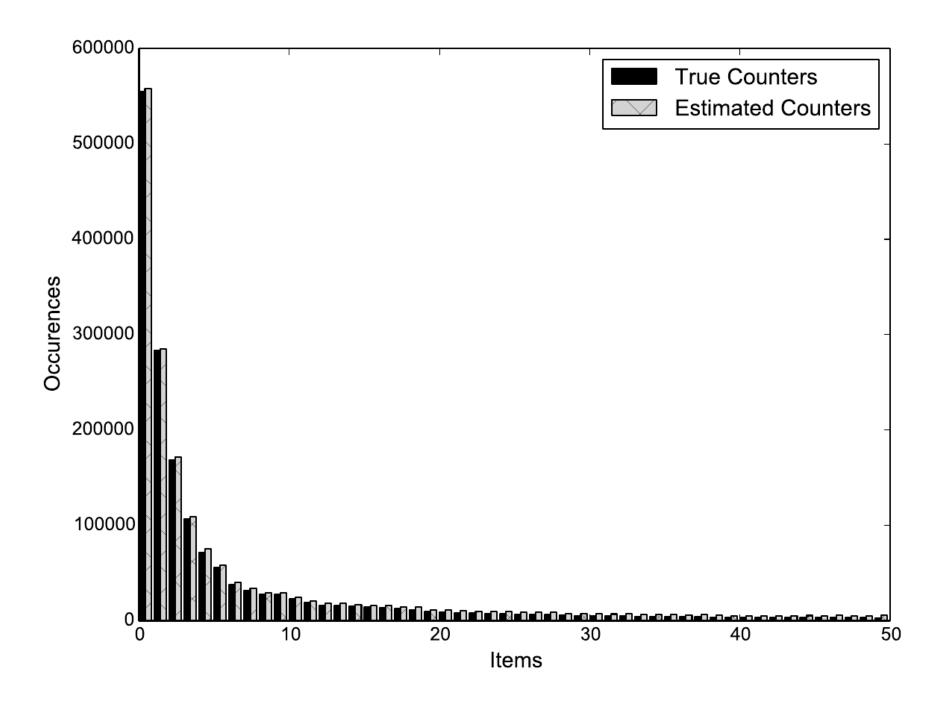
L. Melis, G. Danezis, E. De Cristofaro. Efficient Private Statistics with Succinct Sketches. NDSS'16. (Winner of the 5th Catalan Data Protection Authority's Privacy by Design Award)

### Count(-Min) Sketch

Estimate an item's frequency in a stream

Mapping a stream of values (of length T) to a matrix of size O(logT) Sum of two sketches = sketch of the union of the two data streams





## Prototype Implementation

Tally (server-side) as a Node.js web server

Client-side in JavaScript, runs in the browser or as a mobile crossplatform application (Apache Cordova)

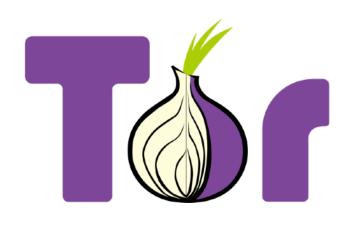
Deploying as easy as installing a Node.js package via NPM



# Succinct Data Structures+PDA also useful in other settings...

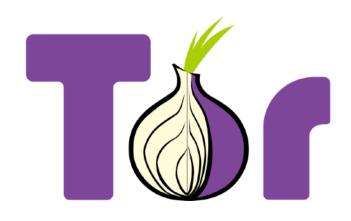
## Succinct Data Structures+PDA also useful in other settings

## Succinct Data Structures+PDA also useful in other settings



HSDir statistics [long standing problem]

## Succinct Data Structures+PDA also useful in other settings



HSDir statistics [long standing problem]



EPSRC IRC in Early Warning Sensing Systems for Infectious Diseases

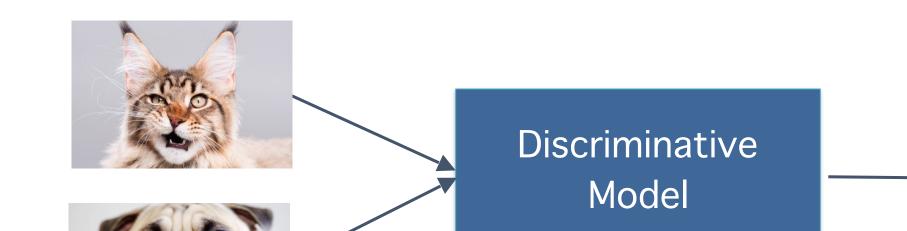
Inferring population health statistics (e.g., influenza) from Google searches [Primault et al., WWW'19]

- 1. Training (Distributed) ML Models with Privacy
- 2. Private Data Release with Generative Neural Networks
- 3. Privacy Leakage in Collaborative/Federated ML

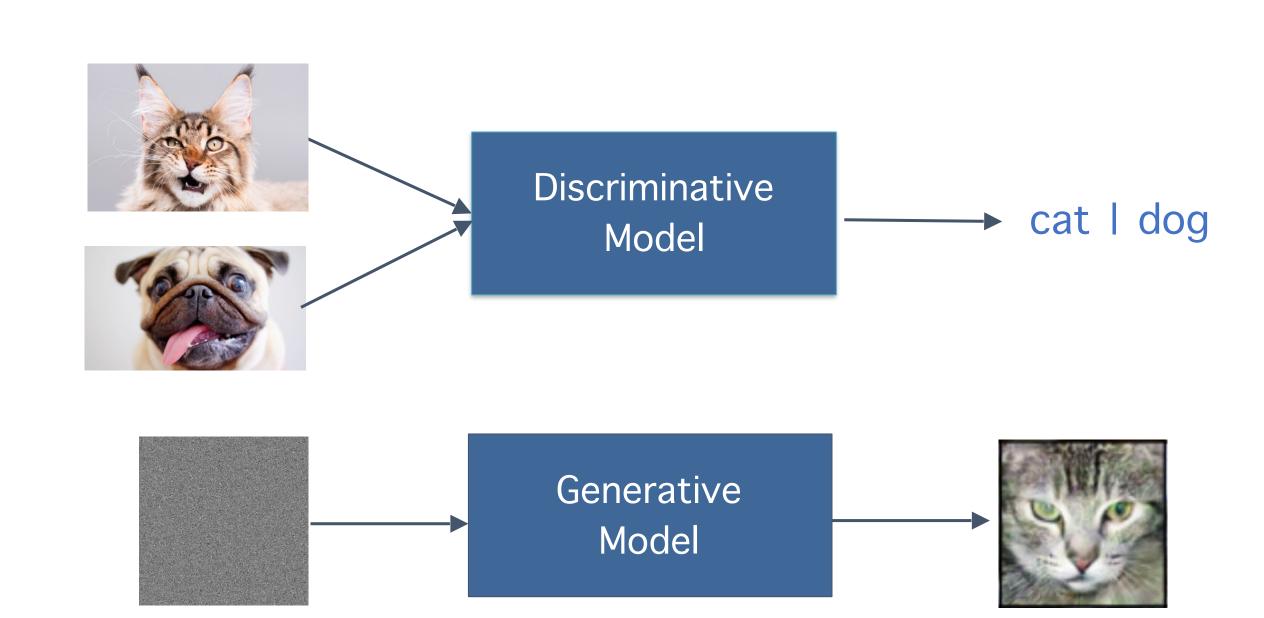
1. Training (Distributed) ML Models with Privacy

# 2. Private Data Release with Generative Neural Networks

3. Privacy Leakage in Collaborative/Federated ML



→ cat I dog



Let X be the "data universe"

Let DCX be the "dataset"

Let X be the "data universe"

Let DCX be the "dataset"

Definition: An Algorithm M is  $(\varepsilon, \delta)$ -differentially private if for all pairs of neighboring datasets (D,D'), and for all outputs x:

$$Pr[M(D)=x] \le exp(\epsilon) * Pr[M(D') = x] + \delta$$

Let X be the "data universe"

Let DCX be the "dataset"

Definition: An Algorithm M is  $(\varepsilon, \delta)$ -differentially private if for all pairs of neighboring datasets (D,D'), and for all outputs x:

$$Pr[M(D)=x] \le exp(\epsilon) * Pr[M(D') = x] + \delta$$

quantifies information leakage

Let X be the "data universe"

Let DCX be the "dataset"

Definition: An Algorithm M is  $(\varepsilon, \delta)$ -differentially private if for all pairs of neighboring datasets (D,D'), and for all outputs x:

$$Pr[M(D)=x] \le exp(\epsilon) * Pr[M(D') = x] + \delta$$

quantifies information leakage

allows for a small probability of failure

```
Theorem (Post-Processing):
```

If M(D) is  $\varepsilon$ -private, for any function f, then f(M(D)) is  $\varepsilon$ -private

```
Theorem (Post-Processing):
```

If M(D) is  $\varepsilon$ -private, for any function f, then f(M(D)) is  $\varepsilon$ -private

#### Theorem (Composition):

If  $M_1, ..., M_k$  are  $\epsilon$ -private, then  $M(D)=M(M_1(D), ..., M_k(D))$  is  $(k*\epsilon)$ -private

```
Theorem (Post-Processing):
```

If M(D) is  $\varepsilon$ -private, for any function f, then f(M(D)) is  $\varepsilon$ -private

#### Theorem (Composition):

If  $M_1, ..., M_k$  are  $\epsilon$ -private, then  $M(D)=M(M_1(D), ..., M_k(D))$  is  $(k*\epsilon)$ -private

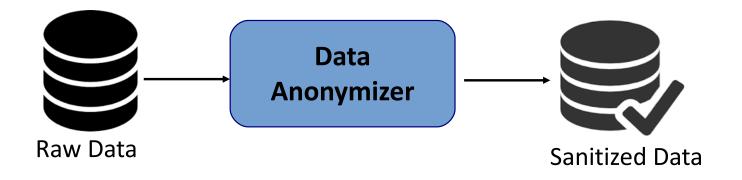
We can apply algorithms as we normally would; access the data using differentially private subroutines, and keep track of privacy budget (Modularity)

Organizations need/want to publish their datasets without compromising users' privacy

Organizations need/want to publish their datasets without compromising users' privacy



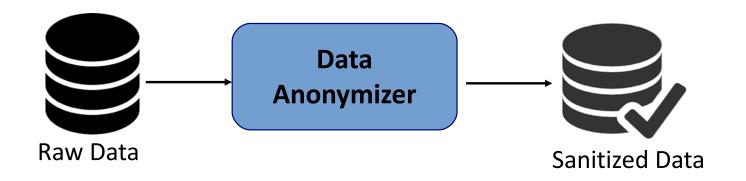
Organizations need/want to publish their datasets without compromising users' privacy



Differential Privacy: Weak utility, "curse of dimensionality" (\*)

<sup>(\*)</sup> Brickell & Shmatikov, The cost of privacy: destruction of data-mining utility in anonymized data publishing. In KDD 2008.

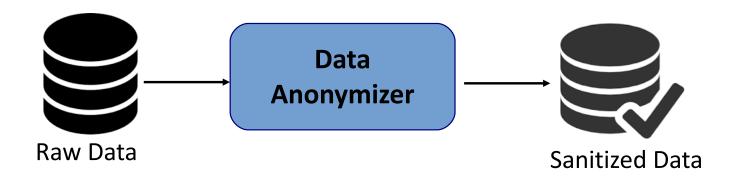
Organizations need/want to publish their datasets without compromising users' privacy



Differential Privacy: Weak utility, "curse of dimensionality" (\*) k-Anonymity: no real privacy

(\*) Brickell & Shmatikov, The cost of privacy: destruction of data-mining utility in anonymized data publishing. In KDD 2008.

Organizations need/want to publish their datasets without compromising users' privacy



Differential Privacy: Weak utility, "curse of dimensionality" k-Anonymity: no real privacy

(\*) Brickell & Shmatikov, The cost of privacy: destruction of data-mining utility in anonymized data publishing. In KDD 2008.



# How about generating synthetic dataset?



# How about generating synthetic dataset?

Gergely Acs, Luca Melis, Claude Castelluccia, Emiliano De Cristofaro. Differentially Private Mixture of Generative Neural Networks. In IEEE ICDM'17. (Extended version in IEEE TKDE) 23

### Main Idea

### Main Idea

Model the data-generating distribution by training a generative model on the original data

Publish the model along with its differentially private parameters

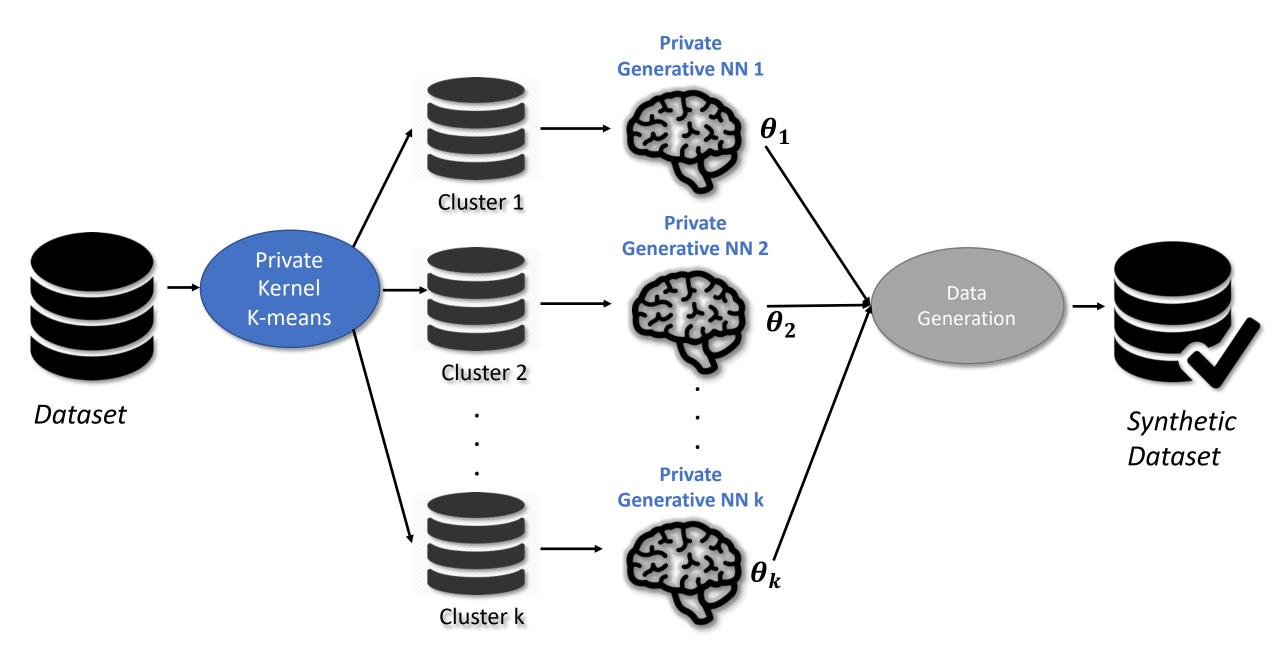
### Main Idea

Model the data-generating distribution by training a generative model on the original data

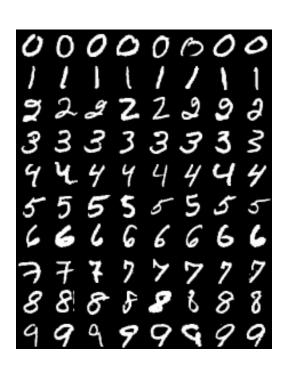
Publish the model along with its differentially private parameters

Anybody can generate a synthetic dataset resembling the original (training) data

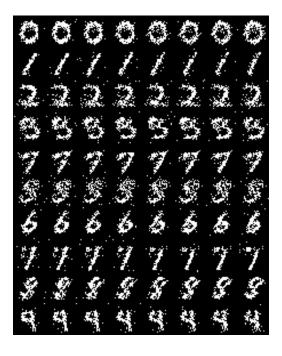
With strong (differential) privacy protection



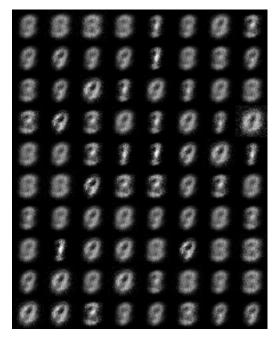
### Synthetic Samples (MNIST)



Original samples



RBM samples



VAE w/o clustering



VAE with clustering

20 SGD epochs (epsilon=1.74)

- 1. Training (Distributed) ML Models with Privacy
- 2. Private Data Release with Generative Neural Networks
- 3. Privacy Leakage in Collaborative/Federated ML

- 1. Training (Distributed) ML Models with Privacy
- 2. Private Data Release with Generative Neural Networks

### 3. Privacy Leakage in Collaborative/ Federated ML

- 1. Training (Distributed) ML Models with Privacy
- 2. Private Data Release with Generative Neural Networks

# 3. Privacy Leakage in Collaborative/ Federated ML





Most papers on privacy attacks in ML focus on inferring:





Most papers on privacy attacks in ML focus on inferring:

1. Inclusion of a data point in the training set (aka "membership inference")





Most papers on privacy attacks in ML focus on inferring:

- 1. Inclusion of a data point in the training set (aka "membership inference")
- 2. What class representatives look like





# 1. Membership Inference

### 1. Membership Inference

Adversary wants to test whether data of a target victim has been used to train a model

Adversary wants to test whether data of a target victim has been used to train a model

Serious problem if inclusion in training set is privacy-sensitive

Adversary wants to test whether data of a target victim has been used to train a model

Serious problem if inclusion in training set is privacy-sensitive

E.g., main task is: predict whether a smoker gets cancer

Adversary wants to test whether data of a target victim has been used to train a model

Serious problem if inclusion in training set is privacy-sensitive

E.g., main task is: predict whether a smoker gets cancer

[Shokri et al., S&P'17] show it for discriminative models

Adversary wants to test whether data of a target victim has been used to train a model

Serious problem if inclusion in training set is privacy-sensitive E.g., main task is: predict whether a smoker gets cancer [Shokri et al., S&P'17] show it for discriminative models [Hayes et al. PETS'19] for generative models

Adversary wants to test whether data of a target victim has been used to train a model

Serious problem if inclusion in training set is privacy-sensitive

E.g., main task is: predict whether a smoker gets cancer

[Shokri et al., S&P'17] show it for discriminative models

[Hayes et al. PETS'19] for generative models

Membership inference is a very active research area, not only in machine learning...

Membership inference is a very active research area, not only in machine learning...

Membership inference is a very active research area, not only in machine learning...

Given f(data), infer if  $x \in data$  (e.g., f is aggregation)

Membership inference is a very active research area, not only in machine learning...

```
Given f(data), infer if x \in data (e.g., f is aggregation)
[Homer et al., Science'13] for genomic data
```

Membership inference is a very active research area, not only in machine learning...

```
Given f(data), infer if x \in data (e.g., f is aggregation)
```

[Homer et al., Science'13] for genomic data

[Pyrgelis et al., NDSS'18] for mobility data

Prior work shows how infer properties of an entire class, e.g.:

Prior work shows how infer properties of an entire class, e.g.: Model Inversion [Fredrikson et al. CCS'15]

Prior work shows how infer properties of an entire class, e.g.:

Model Inversion [Fredrikson et al. CCS'15]

GAN attacks [Hitaji et al. CCS'17]

Prior work shows how infer properties of an entire class, e.g.:

Model Inversion [Fredrikson et al. CCS'15]

GAN attacks [Hitaji et al. CCS'17]

E.g.: given a gender classifier, infer what a male looks like

Prior work shows how infer properties of an entire class, e.g.:

Model Inversion [Fredrikson et al. CCS'15]

GAN attacks [Hitaji et al. CCS'17]

E.g.: given a gender classifier, infer what a male looks like

But...any useful machine learning model does reveal something about the population from which the training data was sampled

Prior work shows how infer properties of an entire class, e.g.:

Model Inversion [Fredrikson et al. CCS'15]

GAN attacks [Hitaji et al. CCS'17]

E.g.: given a gender classifier, infer what a male looks like

But...any useful machine learning model does reveal something about the population from which the training data was sampled

Privacy leakage != Adv learns something about training data

Prior work shows how infer properties of an entire class, Model Inversion [Fredrikson et al. CCS'15]

GAN attacks [Hitaji et al. CCS'17]

E.g.: given a gender classifier, infer what a male looks like

But...any useful machine learning model does reveal something about the population from which the training data was sampled

Privacy leakage != Adv learns something about training data







...but not of the whole class?



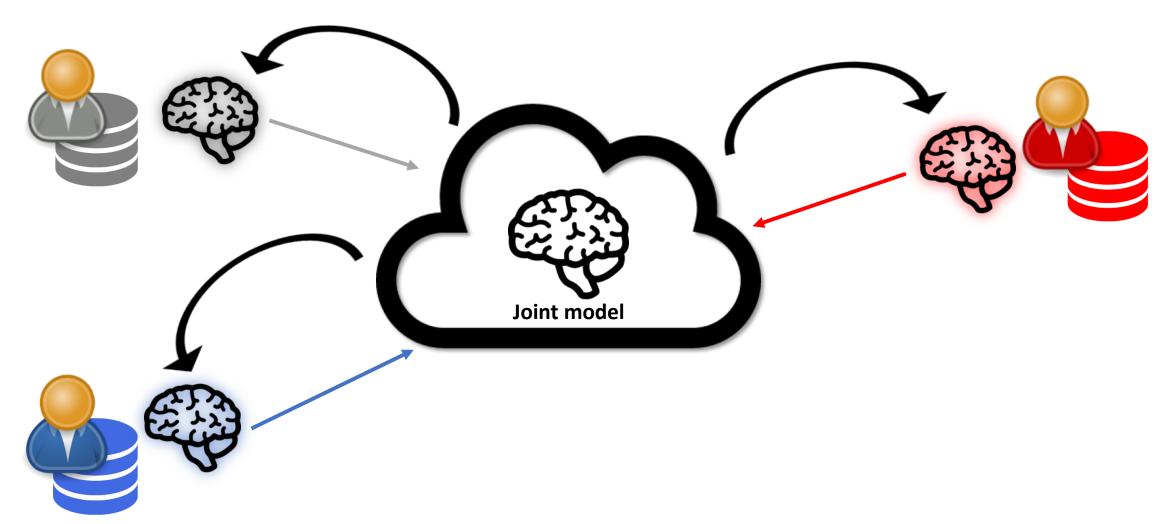
...but not of the whole class?



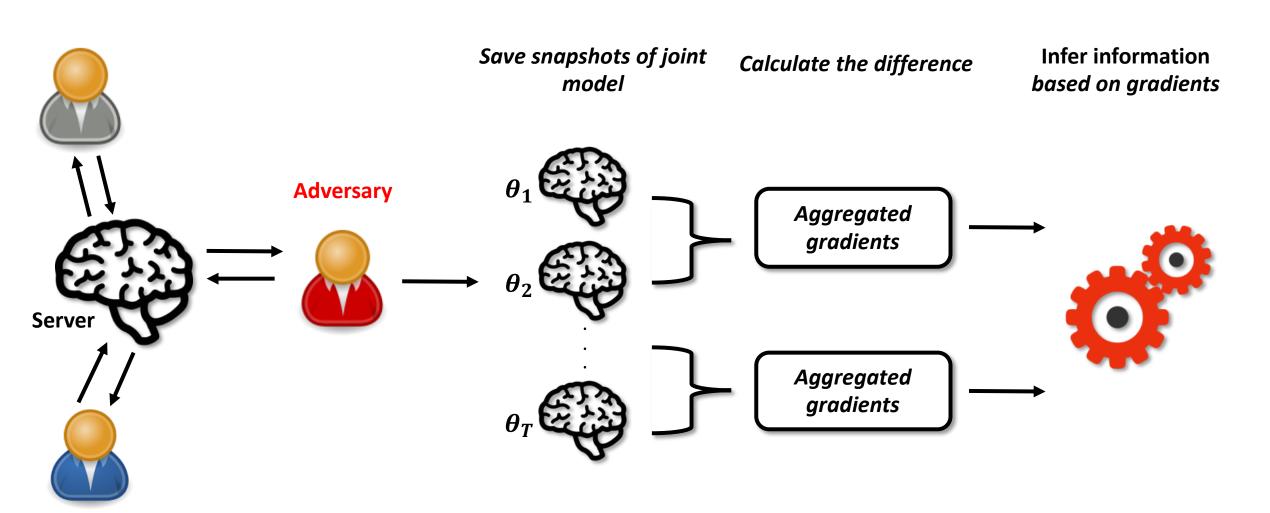
...but not of the whole class?

In a nutshell: given a gender classifier, infer race of people in Bob's photos

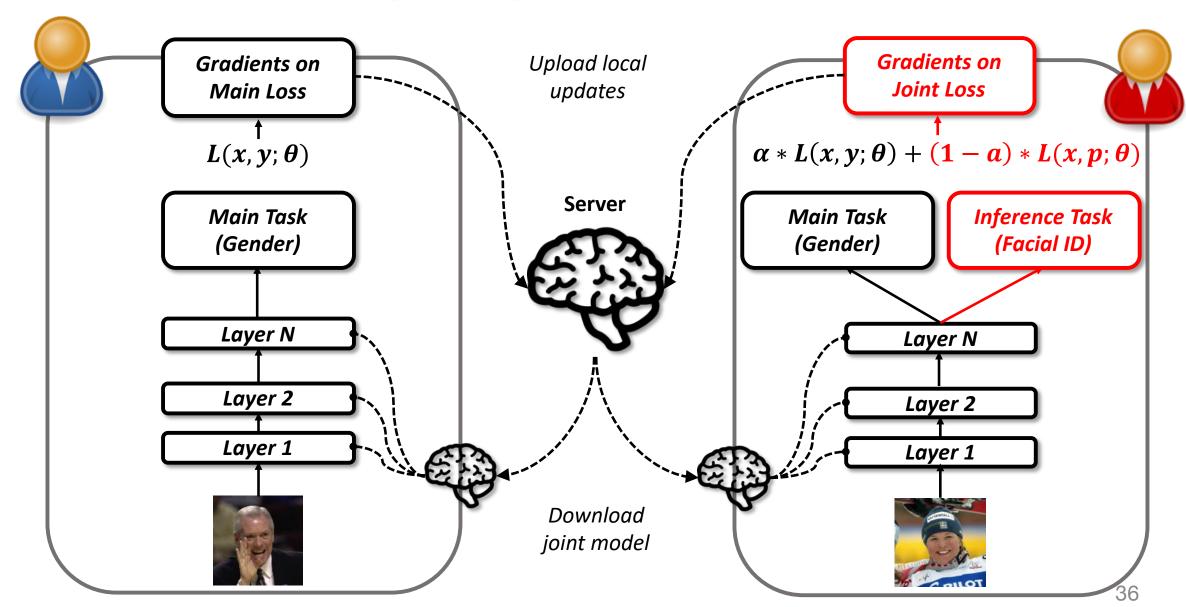
## Collaborative Learning



## Passive Property Inference Attack



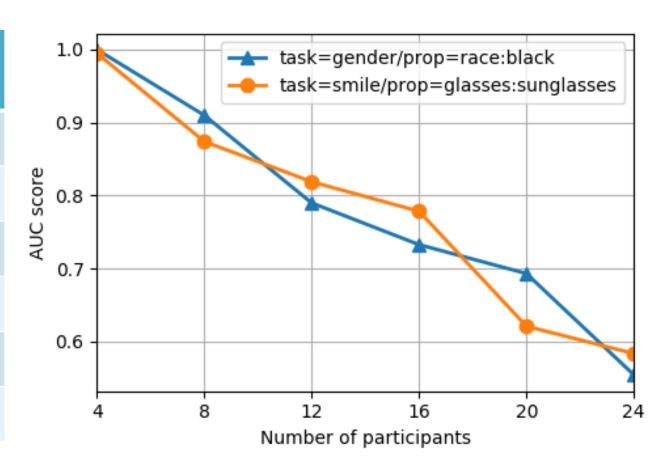
## Active Property Inference Attack



Dataset	Туре	Main Task	Inference Task	
LFW	Images	Gender/Smile/Age Eyewear/Race/Hair	Race/Eyewear	
FaceScrub	Images	Gender	Identity	
PIPA	Images	Age	Gender	
FourSquare	Locations	Gender	Membership	
Yelp-health	Text	Review Score	Membership Doctor specialty	
Yelp-author	Text	Review Score	Author	
CSI	Text	Sentiment	Membership Region/Gender/Veracity	

#### Property Inference on LFW

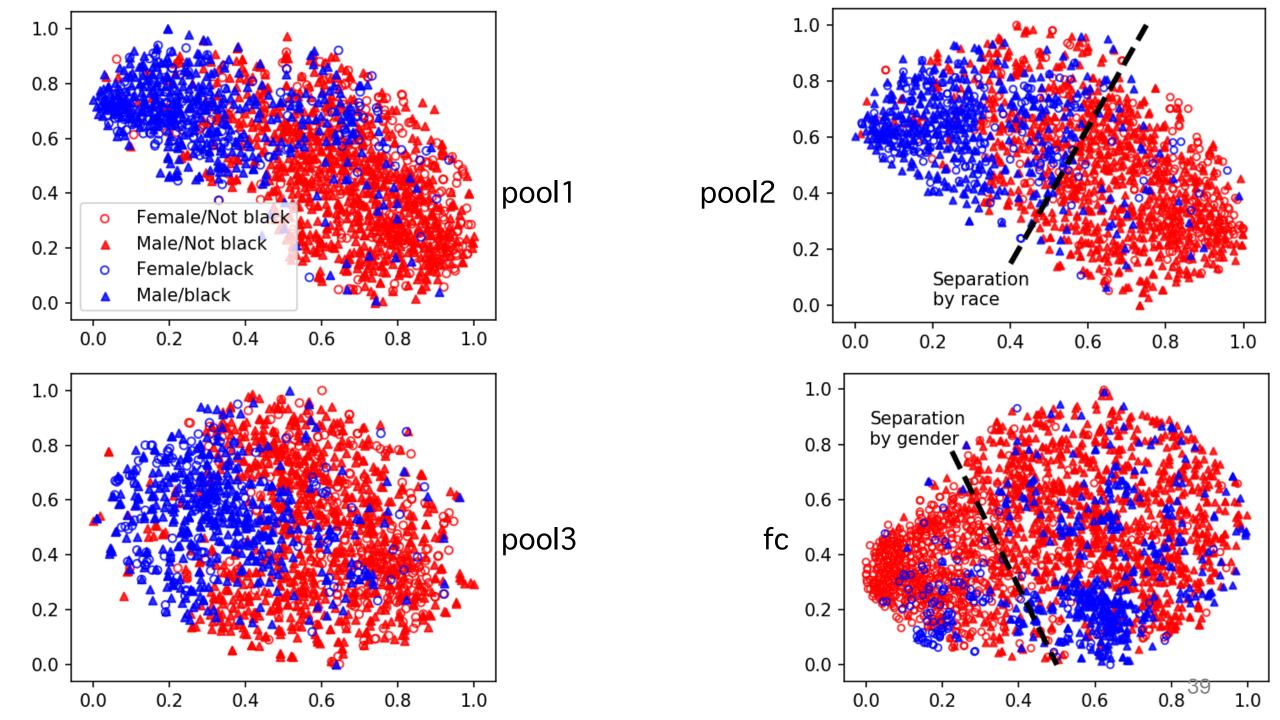
Main Task	Inference Task	Correlation	AUC score
Gender	Sunglasses	-0.025	1.0
Smile	Asian	0.047	0.93
Age	Black	-0.084	1.0
Race	Sunglasses	0.026	1.0
Eyewear	Asian	-0.119	0.91
Hair	Sunglasses	-0.013	1.0



Two-Party

Multi-Party

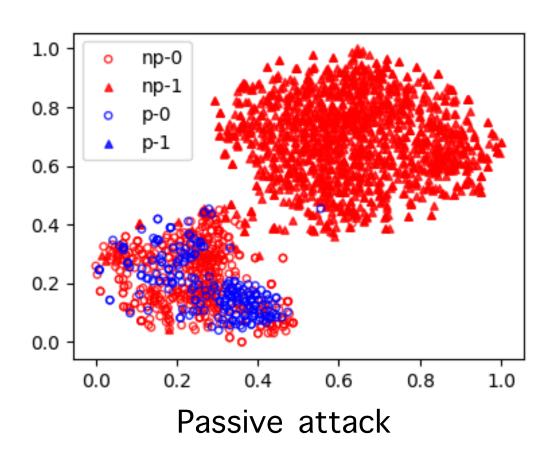
## Feature t-SNE projection

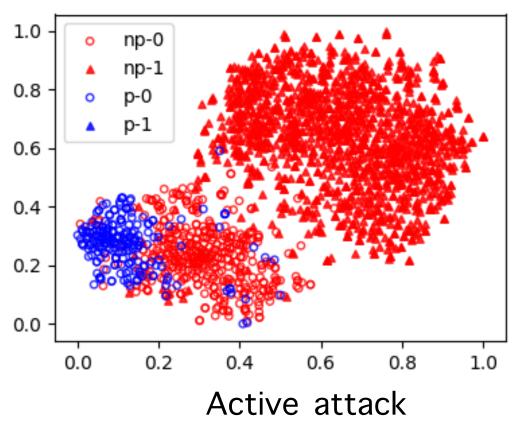


#### Passive vs Active Attack on FaceScrub

Main Task: **△**/**●**= female/male

Inference Task: Blue points with the property (identity)

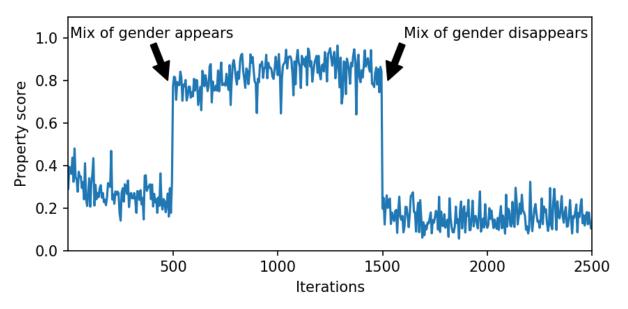




## Inferring when a property occurs

## Inferring when a property occurs

#### Batches with the property appear



Main task: Age / Two-party
Inference task: people in the image are
of the same gender (PIPA)

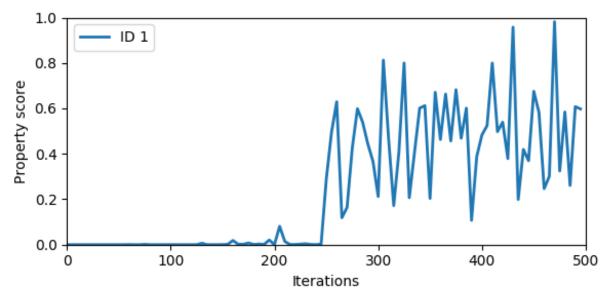
## Inferring when a property occurs

#### Batches with the property appear

# 1.0 - Mix of gender appears 0.8 - 0.6 - 0.4 - 0.2 - 0.0 - 1500 2000 2500 lterations

Main task: Age / Two-party
Inference task: people in the image are
of the same gender (PIPA)

#### Participant with ID 1 joins training



Main task: Gender / Multi-Party
Inference task: author identification

#### Selective gradient sharing

Dataset: Text reviews

Main Task: Sentiment classifier

Doesn't really work...

#### Selective gradient sharing

Dataset: Text reviews

Main Task: Sentiment classifier

Doesn't really work...

Property / % parameters shared	10%	50%	100%
Top region	0.84	0.86	0.93
Gender	0.90	0.91	0.93
Veracity	0.94	0.99	0.99

#### Selective gradient sharing

Dataset: Text reviews

Main Task: Sentiment classifier

Doesn't really work...

Property / % parameters shared	10%	50%	100%
Top region	0.84	0.86	0.93
Gender	0.90	0.91	0.93
Veracity	0.94	0.99	0.99

#### Participant-level differential privacy

Hide participant's contributions

Only 2 "hand-crafted" mechanisms in the literature

Fail to converge for "few" participants

## Thank you!









# Thank you!



