Probabilistic Relational Reasoning for Differential Privacy

Gilles Barthe Boris Köpf Federico Olmedo Santiago Zanella Béguelin

IMDEA Software Institute, Madrid

POPL 2012













Conflicting requirements!



Conflicting requirements!



Differential Privacy

Dwork [ICALP'06]









• Fix a (symmetric) adjacency relation Φ on databases



- Fix a (symmetric) adjacency relation Φ on databases
- Fix a privacy budget E



- Fix a (symmetric) adjacency relation Φ on databases
- Fix a privacy budget

A randomized algorithm K is ϵ -differentially private w.r.t. Φ iff, for all databases D_1 and D_2 , and events S

 $\Phi(D_1, D_2) \Longrightarrow \Pr[K(D_1) \in S] \le \exp(\epsilon) \times \Pr[K(D_2) \in S]$

• Fundamentals

- Laplacian mechanism
- Composition theorems





• Fundamentals

- Laplacian mechanism
- Composition theorems





- Fundamentals
 - Laplacian mechanism
 - Composition theorems





E₁+**E**₂

Language-based tool support available

- Fundamentals
 - Laplacian mechanism
 - Composition theorems





Language-based tool support available

- Expanding frontiers
 - Mechanisms: exponential, median...
 - Algorithms: streaming/graph/... algorithms
 - Definitions: approximate differential privacy, pan privacy...

- Fundamentals
 - Laplacian mechanism
 - Composition theorems





- Expanding frontiers
 - Mechanisms: exponential, median...
 - Algorithms: streaming/graph/... algorithms
 - Definitions: approximate differential privacy, pan privacy...

Language-based tool support available

> Increasingly complex, but not supported by existing tools!

Our Contribution: CERTIPRIV

- Allows reasoning about approximate quantitative properties of randomized computations
 - Built from first principles and fully formalized in COQ
 - Machine-checked proofs of differential privacy
 - Correctness of Laplacian and Exponential mechanisms
 - State-of-art graph and streaming algorithms
- Generalizes CERTICRYPT and opens new applications to crypto

Differential privacy as quantitative 2-safety

• K is (ε, δ) -diff. private w.r.t. Φ iff for all D_1 and D_2 and S $\Phi(D_1, D_2) \Longrightarrow \Pr[K(D_1) \in S] \le \exp(\epsilon) \times \Pr[K(D_2) \in S] + \delta$

Relational pre-condition

(Quantitative) relational post-condition

Differential privacy as quantitative 2-safety

• K is (ϵ, δ) -diff. private w.r.t. Φ iff for all D_1 and D_2 and S

 $\Phi(D_1, D_2) \Longrightarrow \Pr[K(D_1) \in S] \le \exp(\epsilon) \times \Pr[K(D_2) \in S] + \delta$

Relational pre-condition

(Quantitative) relational post-condition

We propose a quantitative probabilistic relational Hoare Logic

 $c_1 \sim_{\alpha,\delta} c_2 : \Phi \Longrightarrow \Psi$

such that c is (ϵ, δ) -diff. private w.r.t. Φ iff

$$C \sim_{\exp(\epsilon),\delta} C : \Phi \Longrightarrow \equiv$$

Differential privacy as quantitative 2-safety

• K is (ϵ, δ) -diff. private w.r.t. Φ iff for all D_1 and D_2 and S

 $\Phi(D_1, D_2) \Longrightarrow \Pr[K(D_1) \in S] \le \exp(\epsilon) \times \Pr[K(D_2) \in S] + \delta$

Relational pre-condition

(Quantitative) relational post-condition

We propose a quantitative probabilistic relational Hoare Logic

 $c_1 \sim_{\alpha, \delta} c_2 : \Phi \Longrightarrow \Psi$ such that c is (ϵ , δ)-diff. private w.r.t. Φ iff

Needs to be lifted to distributions

$$C \sim_{\exp(\epsilon),\delta} C : \Phi \Longrightarrow \equiv 0$$

$c_1 \sim_{\alpha,\delta} c_2 : \Phi \Rightarrow \Psi \text{ is valid iff for all } D_1 \text{ and } D_2$ $\Phi(D_1, D_2) \Longrightarrow \operatorname{lift}_{\alpha,\delta} \Psi(\llbracket c_1 \rrbracket D_1)(\llbracket c_2 \rrbracket D_2)$

We define α -distance such that:

 $c_1 \sim_{\alpha,\delta} c_2 : \Phi \Rightarrow \Psi \text{ is valid iff for all } D_1 \text{ and } D_2$ $\Phi(D_1, D_2) \Longrightarrow \operatorname{lift}_{\alpha,\delta} \Psi(\llbracket c_1 \rrbracket D_1)(\llbracket c_2 \rrbracket D_2)$

We define α -distance such that:

• c is (ϵ, δ) -diff. private w.r.t. Φ iff for all D_1 and D_2

 $c_1 \sim_{\alpha,\delta} c_2 : \Phi \Rightarrow \Psi \text{ is valid iff for all } D_1 \text{ and } D_2$ $\Phi(D_1, D_2) \Longrightarrow \operatorname{lift}_{\alpha,\delta} \Psi(\llbracket c_1 \rrbracket D_1)(\llbracket c_2 \rrbracket D_2)$

We define α -distance such that:

• c is (ε, δ) -diff. private w.r.t. Φ iff for all D_1 and D_2 $\Phi(D_1, D_2) \Longrightarrow \Delta_{\alpha}(\llbracket c_1 \rrbracket D_1, \llbracket c_2 \rrbracket D_2) \le \delta$

 $c_1 \sim_{\alpha,\delta} c_2 : \Phi \Rightarrow \Psi \text{ is valid iff for all } D_1 \text{ and } D_2$ $\Phi(D_1, D_2) \Longrightarrow \operatorname{lift}_{\alpha,\delta} \Psi(\llbracket c_1 \rrbracket D_1)(\llbracket c_2 \rrbracket D_2)$

We define α -distance such that:

- c is (ϵ , δ)-diff. private w.r.t. Φ iff for all D_1 and D_2 $\Phi(D_1, D_2) \Longrightarrow \Delta_{\alpha}(\llbracket c_1 \rrbracket D_1, \llbracket c_2 \rrbracket D_2) \le \delta$
- Fundamental property of lifting $\Delta_{\alpha}(\mu_{1}, \mu_{2}) \leq \delta \iff \operatorname{lift}_{\alpha, \delta} \equiv \mu_{1} \ \mu_{2}$







8

Given R = {(a,x), (a,y), (c,y), (d,z)}











Selected rules

Sequential composition

$$\frac{\models c_1 \sim_{\alpha,\delta} c_2 : \Psi \Rightarrow \Phi' \qquad \models c'_1 \sim_{\alpha',\delta'} c'_2 : \Phi' \Rightarrow \Phi}{\models c_1; c'_1 \sim_{\alpha\alpha',\delta+\delta'} c_2; c'_2 : \Psi \Rightarrow \Phi}$$

Laplacian Mechanism

 $\models x \not \in \mathcal{L}_{\lambda}(r) \sim_{\exp(\epsilon),0} y \not \in \mathcal{L}_{\lambda}(s) : |r\langle 1 \rangle - s\langle 2 \rangle| \le \lambda \epsilon \Rightarrow x\langle 1 \rangle = y\langle 2 \rangle$



VertexCover(V, E) 1 $\pi \leftarrow \operatorname{nil}$; 2 while $E \neq \emptyset$ do 3 $v \notin \operatorname{pick}(V, E)$; 4 $\pi \leftarrow v :: \pi$; 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 end

 $pick(V, E) \propto deg_E(v)$

e f f j k i c h b

VertexCover(V, E) 1 $\pi \leftarrow \text{nil};$ 2 while $E \neq \emptyset$ do 3 $v \notin \text{pick}(V, E);$ 4 $\pi \leftarrow v :: \pi;$ 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 end

 $pick(V, E) \propto deg_E(v)$

VertexCover(V, E) $\sim_{\exp(\epsilon),0}$ VertexCover(V, E) : $V\langle 1 \rangle = V\langle 2 \rangle \wedge E\langle 1 \rangle = E\langle 2 \rangle \cup \{(t, u)\} \Longrightarrow \pi\langle 1 \rangle = \pi\langle 2 \rangle$

e f f j k i c h b

VertexCover(V, E) 1 $\pi \leftarrow \text{nil};$ 2 while $E \neq \emptyset$ do 3 $v \notin \text{pick}(V, E);$ 4 $\pi \leftarrow v :: \pi;$ 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 end

pick(V, E) $\propto deg_E(v)$ Not satisfied!

VertexCover(V, E) $\sim_{\exp(\epsilon),0}$ VertexCover(V, E): $V\langle 1 \rangle = V\langle 2 \rangle \wedge E\langle 1 \rangle = E\langle 2 \rangle \cup \{(t, u)\} \Longrightarrow \pi\langle 1 \rangle = \pi\langle 2 \rangle$



VertexCover(V, E) 1 $\pi \leftarrow \operatorname{nil}$; 2 while $E \neq \emptyset$ do 3 $v \notin \operatorname{pick}(V, E)$; 4 $\pi \leftarrow v :: \pi$; 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 end

 $pick(V, E) \propto deg_E(v)$

e f f f k i c h b VertexCover(V, E) 1 $\pi \leftarrow \operatorname{nil}$; 2 while $E \neq \emptyset$ do 3 $v \notin \operatorname{pick}(V, E)$; 4 $\pi \leftarrow v :: \pi$; 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 end

 $pick(V, E) \propto deg_E(v)$

 $\pi = [b, g, e, h, l, k, j, i, f, d, c, a]$



 $\pi = [b, g, e, h, l, k]$

j, *i*, *f*, *d*, *c*, *a*]

VertexCover(V, E, ϵ) $\pi \leftarrow \text{nil}; n \leftarrow |V|; i \leftarrow 0;$ 1 while i < n do 2 3 $v \notin \operatorname{pick}(V, E, \epsilon, n, i);$ 4 $\pi \leftarrow v :: \pi;$ 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 $i \leftarrow i + 1$ 7 end pick(V, E, ϵ , n, i) $\propto deg_E(v) + \frac{4}{\epsilon} \sqrt{\frac{n}{n-i}}$



VertexCover(V, E, ϵ) $\pi \leftarrow \text{nil}; n \leftarrow |V|; i \leftarrow 0;$ 1 while i < n do 2 3 $v \notin \operatorname{pick}(V, E, \epsilon, n, i);$ 4 $\pi \leftarrow v :: \pi;$ 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 $i \leftarrow i + 1$ 7 end pick(V, E, ϵ , n, i) $\propto deg_E(v) + \frac{4}{\epsilon} \sqrt{\frac{n}{n-i}}$

VertexCover(V, E, ϵ) $\sim_{\exp(\epsilon),0}$ VertexCover(V, E, ϵ) : $V\langle 1 \rangle = V\langle 2 \rangle \wedge E\langle 1 \rangle = E\langle 2 \rangle \cup \{(t, u)\} \Longrightarrow \pi\langle 1 \rangle = \pi\langle 2 \rangle$



VertexCover(V, E, ϵ) $\pi \leftarrow \text{nil}; n \leftarrow |V|; i \leftarrow 0;$ 1 while i < n do 2 3 $v \notin \operatorname{pick}(V, E, \epsilon, n, i);$ 4 $\pi \leftarrow v :: \pi;$ 5 $V \leftarrow V \setminus \{v\}; E \leftarrow E \setminus (\{v\} \times V);$ 6 $i \leftarrow i + 1$ 7 end Proven correct $pick(V, E, \epsilon, n, i) \propto a$ using CertiPriv

VertexCover(V, E, ϵ) $\sim_{\exp(\epsilon),0}$ VertexCover(V, E, ϵ) : $V\langle 1 \rangle = V\langle 2 \rangle \wedge E\langle 1 \rangle = E\langle 2 \rangle \cup \{(t, u)\} \Longrightarrow \pi\langle 1 \rangle = \pi\langle 2 \rangle$

Conclusions

- Framework for reasoning about quantitative relational properties of randomized computations
 - Laplacian and Exponential mechanisms
 - Differential privacy for streaming and graph algorithms
 - Asymmetric logic
- Further work:
 - Computational differential privacy
 - Hash functions unto elliptic curves and statistical zero-knowledge
- Challenge: logic for arbitrary quantitative relational properties

Thanks for your attention!

Define α -distance as:

 $\Delta_{\alpha}(d_1, d_2) = \max_{A}(\max(d_1 \ 1_A - \alpha \ (d_2 \ 1_A), d_2 \ 1_A - \alpha \ (d_1 \ 1_A)))$ (α, δ)-lifting of relations to distributions:

lift_{$$\alpha,\delta$$} R $(d_1: \mathcal{D}_A)$ $(d_2: \mathcal{D}_B) = \exists (d: \mathcal{D}_{A*B}),$
 $\pi_1(d) \leq d_1 \wedge \Delta_\alpha(\pi_1(d), d_1) \leq \delta \wedge$
 $\pi_2(d) \leq d_2 \wedge \Delta_\alpha(\pi_2(d), d_2) \leq \delta \wedge$ range $R d$

Output perturbation makes numerical queries E-diff. private

• The Φ -sensitivity of a query $f: \mathcal{D} \to \mathbb{R}$ is defined as:

$$\Delta(f) = \max\{f(D_1) - f(D_2) \mid \Phi(D_1, D_2)\}$$

• The randomized computation $K(D) = f(D) + \mathrm{Lap}(\Delta(f)/\epsilon)$ is E-differentially private

Density proportional to $\exp(-\epsilon/\Delta(f))$

Composition theorems

If K_1 is (ϵ_1, δ_1) -diff. private and K_2 is (ϵ_2, δ_2) -diff. private

• Sequential composition



Composition theorems

If K_1 is (ϵ_1, δ_1) -diff. private and K_2 is (ϵ_2, δ_2) -diff. private

• Sequential composition



$$(\epsilon_1 + \epsilon_2, \delta_1 + \delta_2)$$
-diff. private

Parallel composition

K₁ and K₂ depend on disjoint parts of the database



 $(\max{\epsilon_1, \epsilon_2}, \max{\delta_1, \delta_2})$ -diff. private