Truth Inference on Sparse Crowdsourcing Data with Local Differential Privacy IEEE BIG DATA '18

Haipei Sun¹ Boxiang Dong² Hui (Wendy) Wang¹ Ting Yu³ Zhan Qin⁴

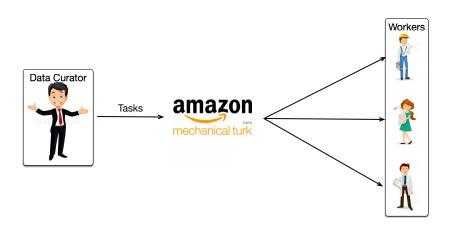
¹Stevens Institute of Technology Hoboken, NJ

²Montclair State University Montclair, NJ

³Qatar Computing Research Institute Doha, Qatar

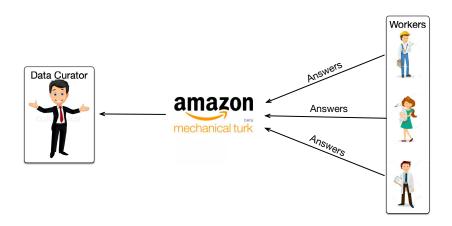
⁴The University of Texas at San Antonio San Antonio, Texas

Crowdsourcing



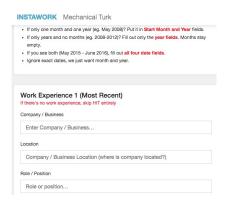
• Data curator releases tasks on a crowdsourcing platform.

Crowdsourcing



- Data curator releases tasks on a crowdsourcing platform.
- The workers provide their answers to these tasks in exchange for a reward.

Privacy Concern

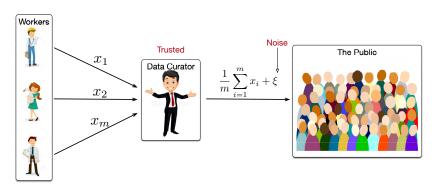


Collecting answers from individual workers may pose potential privacy risks.

- Crowdsourcing-related applications collect sensitive personal information from workers.
- By using a sequence of surveys, a data curator (DC) could potentially determine the identities of workers.

Differential Privacy

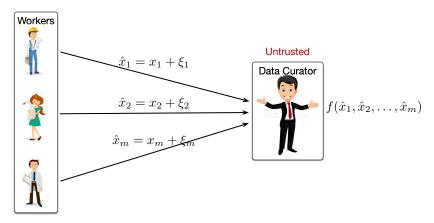
Differential privacy (DP) provides rigorous privacy guarantee.



However, classical DP requires a trusted data curator to publish privatized statistical information.

Local Differential Privacy

Local differential privacy (LDP) is the state-of-the-art approach for privacy-preserving data collection.



Before sending the answer to the data curator, each worker perturbs his/her private data locally.

Challenges I - Data Sparsity

- Most workers only provide answers to a very small portion of the tasks.
- We use *NULL* to represent the answer if a worker does not provide response for a specific task.

Dataset	# of Workers	# of Tasks	Average Sparsity
Web ¹	34	177	0.705882
AdultContent ²	825	11,040	0.993666

- NULL values should also be protected.
- Careless perturbation of NULL values may significantly alter the original answer distribution.

¹http://dbgroup.cs.tsinghua.edu.cn/ligl/crowddata/

²https:

^{//}github.com/ipeirotis/Get-Another-Label/tree/master/data

Challenges II - Data Utility

- Truth inference estimates the true results from answers provided by workers of different quality.
- Most truth inference algorithms iterate until convergence.
- We aim to preserve the accuracy of truth inference on the perturbed worker answers, even a slight amount of initial noise in the worker answers may be propagated during iterations.



Our Contributions

Extension to Existing Approaches

- Laplace perturbation (LP) approach
- Randomized response (RR) approach
- Large expected error in the truth inference results

Novel Approach

We design a new matrix factorization (MF) perturbation algorithm to satisfy LDP, and guarantee small error.

Outline

- Introduction
- Related Work
- Preliminaries
- Perturbation Schemes
 - Laplace Perturbation (LP)
 - Randomized Response (RR)
 - Matrix Factorization (MF)
- **6** Experiments
- **6** Conclusion

Related Work

Local differential privacy

- Count, heavy hitters [HILM02, HIM02]
- Graph synthesization [QYY⁺17]
- Linear regression [NXY⁺16]

Privacy-preserving crowdsourcing

- Mutual information [KOV14]
- Truth discovery on complete data [LMS⁺18]

Differentially private recommendation

- Perturbation on categories [Can02, SJ14]
- Iterative factorization [SKSX18]

Preliminaries - Local Differential Privacy (LDP)

Definition (ϵ -Local Differential Privacy)

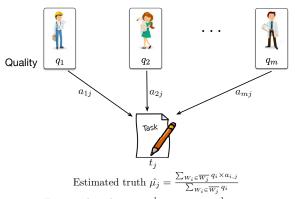
A randomized privatization mechanism \mathcal{M} satisfies ϵ -local differential privacy (ϵ -LDP) iff for any pair of answer vectors \vec{a} and \vec{a}' that differ at one cell, we have:

$$\forall \vec{z_p} \in Range(\mathcal{M}) : \frac{Pr[\mathcal{M}(\vec{a}) = \vec{z_p}]}{Pr[\mathcal{M}(\vec{a}') = \vec{z_p}]} \leq e^{\epsilon},$$

where $Range(\mathcal{M})$ denotes the set of all possible outputs of the algorithm \mathcal{M} .

Preliminaries - Truth Inference

- Associated each worker with a quality.
- For each task, estimate the truth by taking the weighted average of the worker answers.
- For each worker, estimate the quality by measuring the difference between his answers and the estimated truth.



Estimated rutil
$$\mu_j = \frac{1}{\sum_{W_i \in \overline{W_j}} q_i}$$
Estimated quality $q_i \propto \frac{1}{\sigma_i} = \frac{1}{\sqrt{\frac{1}{|\mathcal{T}_i|} \sum_{t_j \in \mathcal{T}_i} (a_{i,j} - \hat{\mu}_j)^2}}$

Preliminaries - Truth Inference

Iteratively updating the estimated truth and worker quality until convergence [LLG^+14].

```
Algorithm 1 Truth inference

Require: The workers' answers \{a_{i,j}\}

Ensure: The estimated true answer (i.e., the truth) of tasks \{\hat{\mu_j}\} and the quality of workers \{q_i\}

1: Initialize worker quality q_i = 1/m for each worker W_i \in \mathcal{W};

2: while the convergence condition is not met do

3: Estimate \{\hat{\mu_j}\};

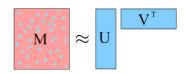
4: Estimate \{q_i\};

5: end while

6: return \{\hat{\mu_i}\} and \{q_i\};
```

Preliminaries - Matrix Factorization

Given $M \in \mathbb{R}^{m \times n}$, find $U \in \mathbb{R}^{m \times d}$ and $V \in \mathbb{R}^{n \times d}$ s.t. $L(M, U, V) = \sum_{(i,j) \in \Omega} (M_{i,j} - \vec{u}_i^T \vec{v}_j)^2$ is minimized.



 $M_{i,j}$, can be approximated by the inner product of $\vec{u_i}$ and $\vec{v_j}$, i.e., $\vec{u_i}^T \vec{v_j}$.

Problem Statement

Input A set of answers $\{W_i\}$ and their answer vectors $A = \{\vec{a}_i\}$, and a privacy parameter ϵ Output The perturbed answer vectors $A^P = \{\mathcal{M}(\vec{a_i}) | \forall \vec{a_i} \in A\}$

Requirement

- **Privacy**: A^P satisfies ϵ -LDP.
- **Utility**: Accurate truth inference results from A^P , i.e., minimize

$$MAE(A^P) = \frac{\sum_{T_j \in \mathcal{T}} |\mu_j - \hat{\mu}_j|}{n}.$$

Laplace Perturbation (LP)

Step 1 Replace NULL values with some value in the answer domain Γ .

$$g(a_{i,j}) = \begin{cases} v & a_{i,j} = NULL \\ a_{i,j} & a_{i,j} \neq NULL, \end{cases}$$

Step 2 Add Laplace noise to each answer.

$$\mathcal{L}(\vec{a_i}) = \big(g(a_{i,1}) + Lap(\frac{|\Gamma|}{\epsilon}), g(a_{i,2}) + Lap(\frac{|\Gamma|}{\epsilon}), ..., g(a_{i,n}) + Lap(\frac{|\Gamma|}{\epsilon})\big)$$

Laplace Perturbation (LP)

Theorem 1 (Expected MAE of LP)

Given a set of answer vectors $A = \{\vec{a_i}\}$, let $A^P = \{\hat{a_i}\}$ be the answer vectors after applying LP on A. Then the expected error $E\left[MAE(A^P)\right]$ of the estimated truth on A^P must satisfy that

$$E\left[MAE(A^P)\right] \leq \frac{1}{n}\sum_{i=1}^n\sum_{i=1}^m(q_i \times e_{i,j}^{LP}),$$

where $e_{i,j}^{LP} = (1-s_i)\left(\phi_j + \frac{|\Gamma|}{\epsilon}\right) + s_i\left(\sigma_i\sqrt{\frac{2}{\pi}} + \frac{|\Gamma|}{\epsilon}\right)$, μ_j is the ground truth of task T_j , σ_i is the standard error deviation of worker W_i , s_i is the fraction of the tasks that W_i returns non-NULL values, and ϕ_j is the deviation between μ_j and the expected value E(v) of v.

Laplace Perturbation (LP)

Simple Setting

- $q_i = \frac{1}{m}$, $\sigma_i = 1$, i.e., all workers have the same quality.
- $\mu_i = 1$, i.e., all ground truths are 1.
- $s_i = 0.1$, i.e., 10% answers are not NULL.
- $|\Gamma| = 10$.
- $\epsilon = 1$.

Expected Error

$$E\left[MAE(A^P)\right] \le 14.13$$

Randomized Response (RR)

- Add NULL to the answer domain Γ.
- For each answer $a_{i,j}$, apply randomized response.

$$\forall y \in \Gamma, \ Pr[\mathcal{M}(a_{i,j}) = y] = \begin{cases} \frac{e^{\epsilon}}{|\Gamma| + e^{\epsilon}} & \text{if } y = a_{i,j} \\ \frac{1}{|\Gamma| + e^{\epsilon}} & \text{if } y \neq a_{i,j} \end{cases}$$

Each original answer either

- remains unchanged in with probability $\frac{e^{\varepsilon}}{|\Gamma|+e^{\varepsilon}},$ or
- is replaced with a different value with probability $\frac{1}{|\Gamma|+e^{\varepsilon}}.$

Randomized Response (RR)

Theorem 2 (Expected MAE of RR)

Given a set of answer vectors $A = \{\vec{a_i}\}$, let $A^P = \{\hat{a_i}\}$ be the answer vectors after applying RR on A. Then the expected error $E\left[MAE(A^P)\right]$ of the estimated truth on A^P must satisfy that

$$E\left[\mathit{MAE}(\mathit{A}^{\mathit{P}})\right] \leq \frac{1}{n} \sum_{i=1}^{n} \frac{\sum_{\mathit{W}_{i} \in \overline{\mathit{W}_{j}}} q_{i} \times e_{i,j}^{\mathit{RR}}}{\sum_{\mathit{W}_{i} \in \overline{\mathit{W}_{j}}} q_{i}},$$

where

$$e_{i,j}^{RR} = (1 - s_i) \left| \mu_j - \sum_{y \in \Gamma} y \frac{1}{e^{\epsilon} + |\Gamma|} \right| + \sum_{x \in \Gamma} s_i \mathcal{N}(x; \mu_j, \sigma_i) \left| \mu_j - \sum_{y \in \Gamma} y P_{xy} \right|,$$

 s_i is the fraction of tasks that worker W_i returns non-NULL values, and P_{xy} is the probability that value x is replaced with y.

Randomized Response (RR)

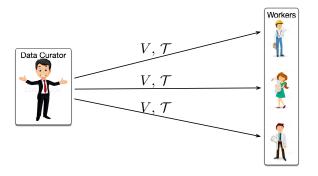
Simple Setting

- $q_i = \frac{1}{m}$, $\sigma_i = 1$, i.e., all workers have the same quality.
- $\mu_i = 0$, i.e., all ground truths are 1.
- $s_i = 0.1$, i.e., 10% answers are not NULL.
- $\Gamma = [0, 9]$.
- $\epsilon = 1$.

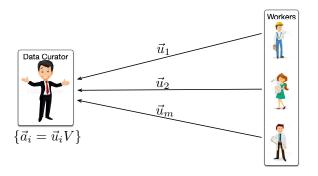
Expected Error

$$E\left[MAE(A^P)\right] \le 3.551$$

• DC randomly generates the task profile matrix $V \in \mathbb{R}^{n \times d}$, and sends both V and the tasks T to the workers.



- DC randomly generates the task profile matrix $V \in \mathbb{R}^{n^d}$, and sends both V and the tasks \mathcal{T} to the workers.
- Every worker gets the answers $\vec{a_i}$, and returns the differentially private answer profile vector $\vec{u_i}$.



Instead of directly adding noise to $\vec{u_i}$, we design a novel approach based on objective perturbation to reduce the distortion.

$$\begin{split} \vec{u}_i &= \mathop{\mathsf{arg\,min}}_{\vec{u}_i} L_{DP}(\vec{a}_i, \vec{u}_i, V). \\ L_{DP}(\vec{a}_i, \vec{u}_i, V) &= \sum_{T_j \in \mathcal{T}_i} (a_{i,j} - \vec{u}_i^T \vec{v}_j)^2 + 2 \vec{u}_i^T \vec{\eta}_i, \end{split}$$

where $\vec{\eta}_i = \{Lap(\frac{|\Gamma|}{\epsilon}), \dots, Lap(\frac{|\Gamma|}{\epsilon})\}$ is a *d*-dimensional vector.

Theorem 3 (LDP of MF)

The MF mechanism guarantees ϵ -LDP.

Theorem 4 (Expected MAE of MF)

Given a set of answer vectors $A = \{\vec{a_i}\}$, let $A^P = \{\hat{a_i}\}$ be the answer vectors after applying MF on A. The expected error $E\left[MAE(A^P)\right]$ of estimated truth based on the answer vectors perturbed by the MF mechanism satisfies that:

$$E\left[MAE(A^P)\right] \leq \tilde{q}m\left(\sqrt{\frac{2}{\pi}} + \frac{d|\Gamma|}{n\epsilon}\right),$$

where $\tilde{q} = \max_{i} \{q_i\}$ and d is the factorization parameter.

Property The error bound is insensitive to answer sparsity.

Simple Setting

- $q_i = \frac{1}{m}$, $\sigma_i = 1$, i.e., all workers have the same quality.
- $\Gamma = [0, 9]$.
- $\epsilon = 1$.
- n = 1,000, i.e., 1,000 tasks.
- d = 100.

Expected Error

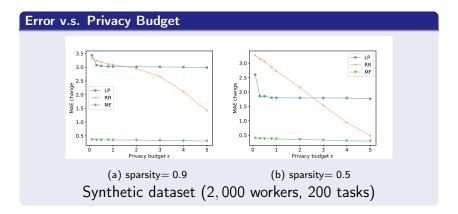
$$E\left[MAE(A^P)\right] \le 1.8$$

Real-word Datasets

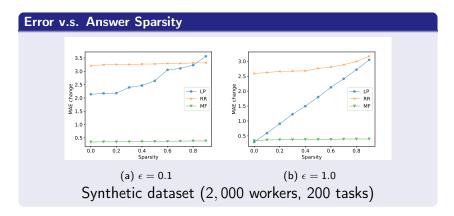
- Web dataset
 - 34 workers
 - 177 tasks
 - 0.7059 sparsity
- AdultContent dataset
 - 825 workers
 - 11,040 tasks
 - 0.9937 sparsity

Synthetic Dataset

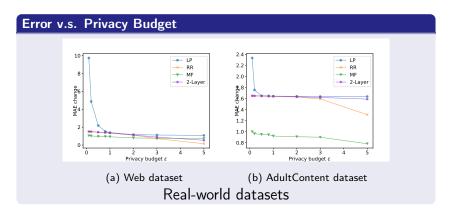
Baseline 2-Layer approach [LMS+18]



- MF always provides the smallest MAE.
- The accuracy provided by MF is not sensitive to the privacy budget.



- MF always provides the smallest MAE.
- The accuracy provided by MF is not sensitive to the data sparsity.



MF provides the lowest MAE for most cases.

Conclusion

We aim at protecting worker privacy with LDP guarantee while providing highly accurate truth inference results.

- Propose LP and RR to address sparsity in worker answers.
- Design MF that adds perturbation on objective functions.
- MF provides better data utility.

In the future, we aim at protecting task privacy.

References I

[Can02]	l John	Canny.
Canoz	301111	Cuilly.

Collaborative filtering with privacy.

In IEEE Symposium on Security and Privacy, pages 45-57, 2002.

[HILM02] Hakan Hacigümüş, Bala Iyer, Chen Li, and Sharad Mehrotra.

Executing sal over encrypted data in the database-service-provider model.

In Proceedings of the 2002 ACM SIGMOD international conference on Management of data. pages 216-227, 2002.

[HIM02] Hakan Hacigumus, Bala Iyer, and Sharad Mehrotra. Providing database as a service.

In Proceedings of the 18th International Conference on Data Engineering, pages 29-38, 2002.

[KOV14] Peter Kairouz, Sewoong Oh, and Pramod Viswanath.

Extremal mechanisms for local differential privacy.

In Advances in Neural Information Processing Systems, pages 2879-2887, 2014.

[LLG⁺14] Qi Li, Yaliang Li, Jing Gao, Lu Su, Bo Zhao, Murat Demirbas, Wei Fan, and Jiawei Han. A confidence-aware approach for truth discovery on long-tail data.

Proceedings of the VLDB Endowment, 8(4):425-436, 2014.

[LMS⁺18] Yaliang Li, Chenglin Miao, Lu Su, Jing Gao, Qi Li, Bolin Ding, and Kui Ren. An efficient two-layer mechanism for privacy-preserving truth discovery. In International Conference on Knowledge Discovery and Data Mining, 2018.

[NXY+16] Thông T Nguyên, Xiaokui Xiao, Yin Yang, Siu Cheung Hui, Hyejin Shin, and Junbum Shin. Collecting and analyzing data from smart device users with local differential privacy. arXiv preprint arXiv:1606.05053, 2016.

References II

- [QYY+17] Zhan Qin, Ting Yu, Yin Yang, Issa Khalil, Xiaokui Xiao, and Kui Ren. Generating synthetic decentralized social graphs with local differential privacy. In ACM Conference on Computer and Communications Security, pages 425–438. ACM, 2017.
- [SJ14] Yilin Shen and Hongxia Jin.
 Privacy-preserving personalized recommendation: An instance-based approach via differential privacy.
 In International Conference on Data Mining (ICDM), pages 540–549. IEEE, 2014.
- [SKSX18] Hyejin Shin, Sungwook Kim, Junbum Shin, and Xiaokui Xiao. Privacy enhanced matrix factorization for recommendation with local differential privacy. Transactions on Knowledge and Data Engineering, 2018.

Q & A

Thank you!

Questions?