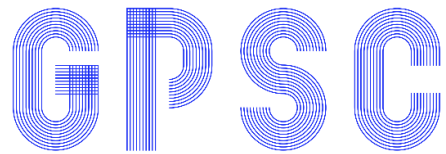


Back to the Drawing Board:

Revisiting the Design of Optimal Location Privacy-preserving Mechanisms

Simon Oya, Carmela Troncoso, Fernando Pérez-González

Universidade de Vigo



Signal Processing in
Communications Group

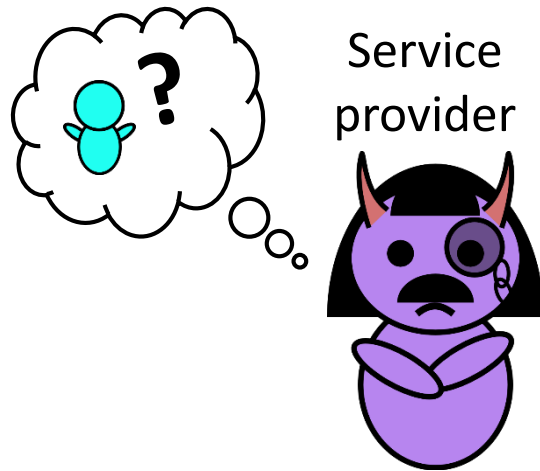
atlanTTic



research center
for Telecommunication Technologies

institute
iMdea
software

Motivation. Obfuscation-Based Location Privacy.

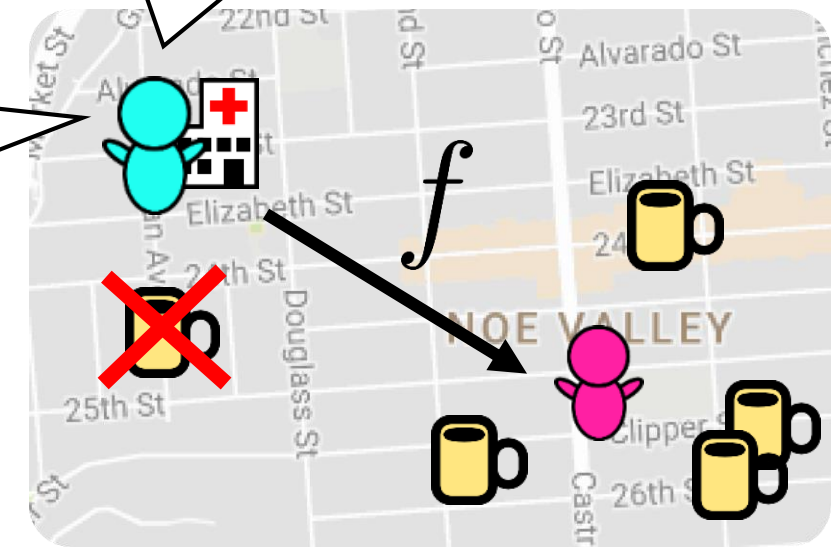
- Location information is sensitive.
- Solution: obfuscation mechanisms $f(\text{pink}| \text{cyan})$





I'm at the fake location , closest ?

Here you go!

I want to use location services without disclosing my location



- We get some privacy. 
- We lose some quality of service. 
- There are many ways to evaluate the privacy and quality loss of obfuscation mechanisms. $f(\text{pink}| \text{cyan})$

In this work
We study some flaws in the traditional evaluation approach and how to solve them.

System Model

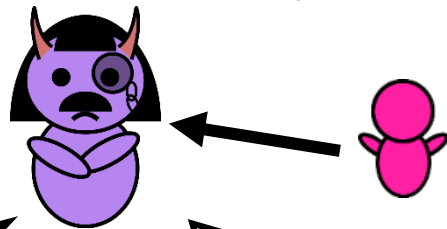
$\pi(\text{User})$ Prior of real locations

$f(\text{User} | \text{Real Location})$ Obfuscation mechanism

Service Provider
and adversary

f

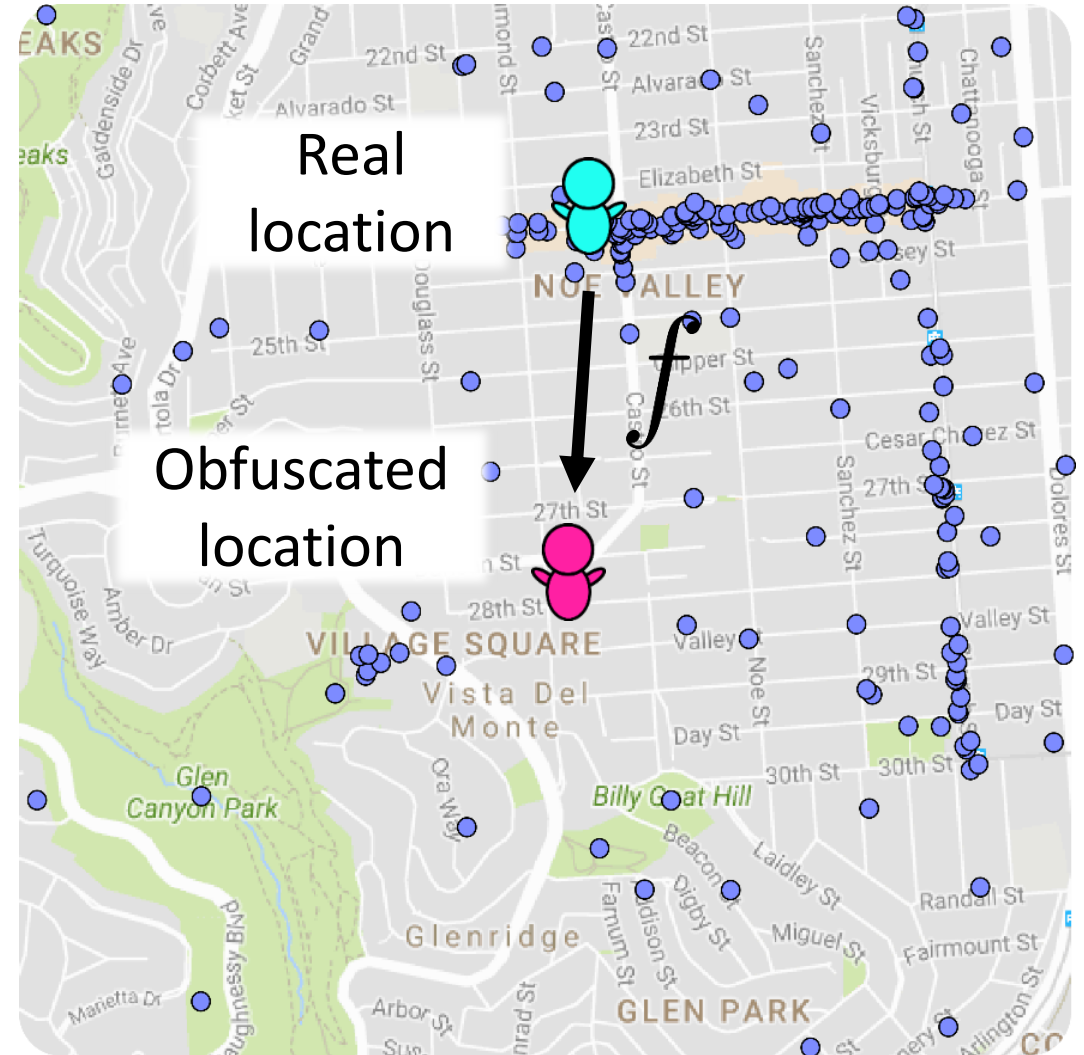
π



Provides
utility...



...at the cost
of privacy 



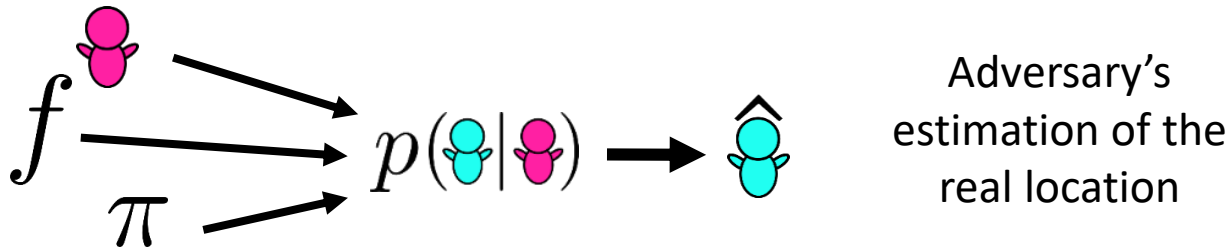
Traditional Evaluation: Metrics

- Quality Loss: **Average Loss**

$$\bar{Q}(f, \pi) = \mathbb{E}\{d_Q(\text{User}, \text{User})\}$$

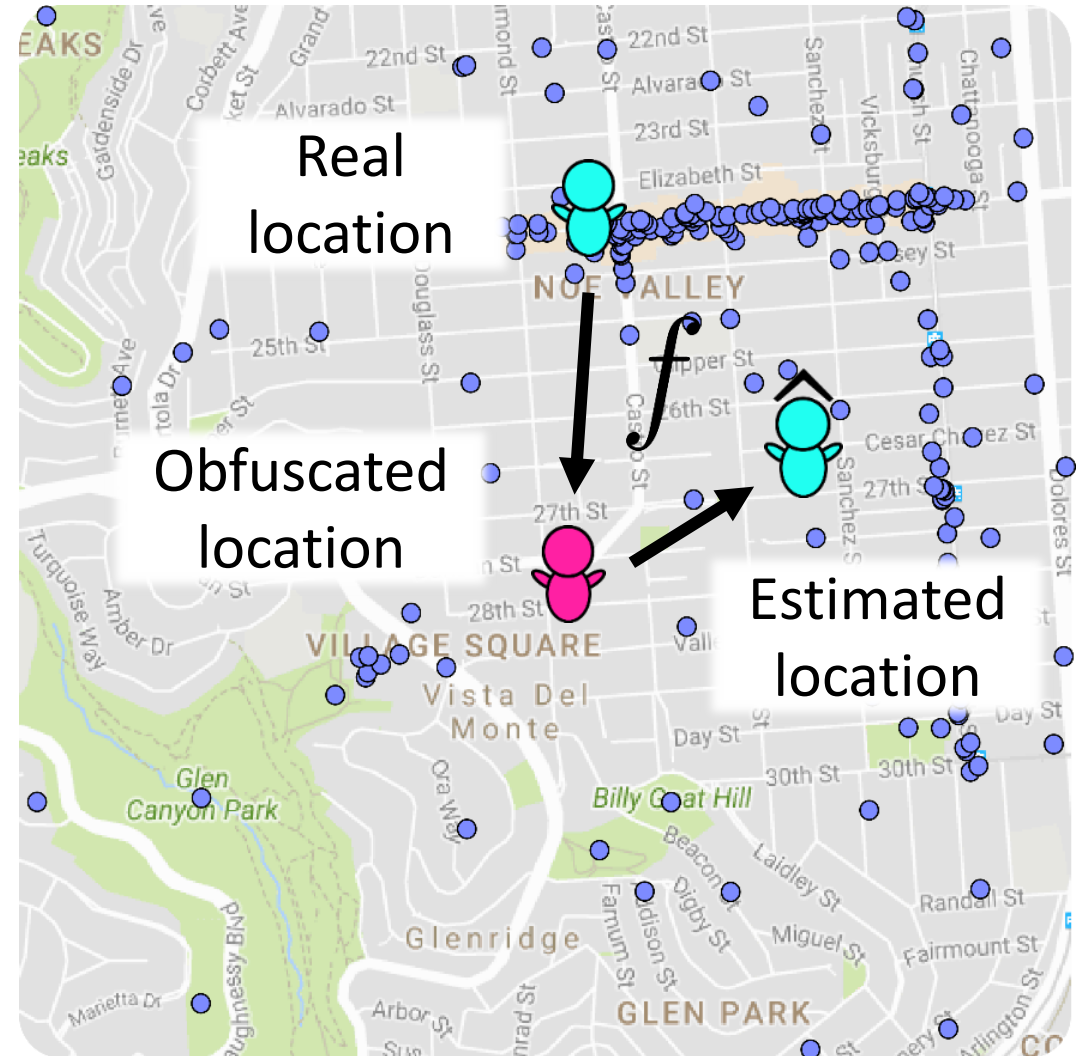
Euclidean, Hamming, semantic, ...

- Privacy: **Average Adversary Error**



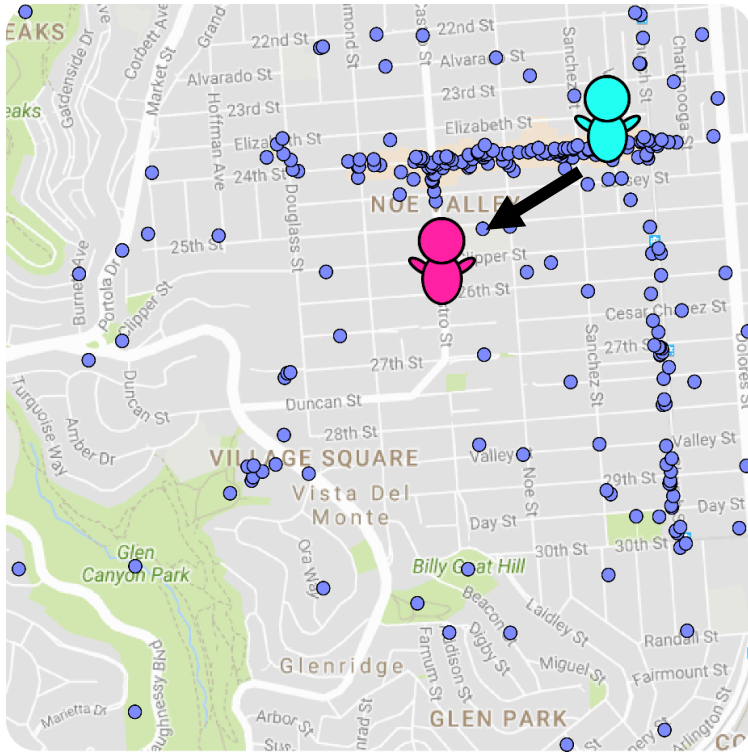
$$P_{AE}(f, \pi) = \mathbb{E}\{d_P(\text{User}, \hat{\text{User}})\}$$

Euclidean, Hamming, semantic, ...

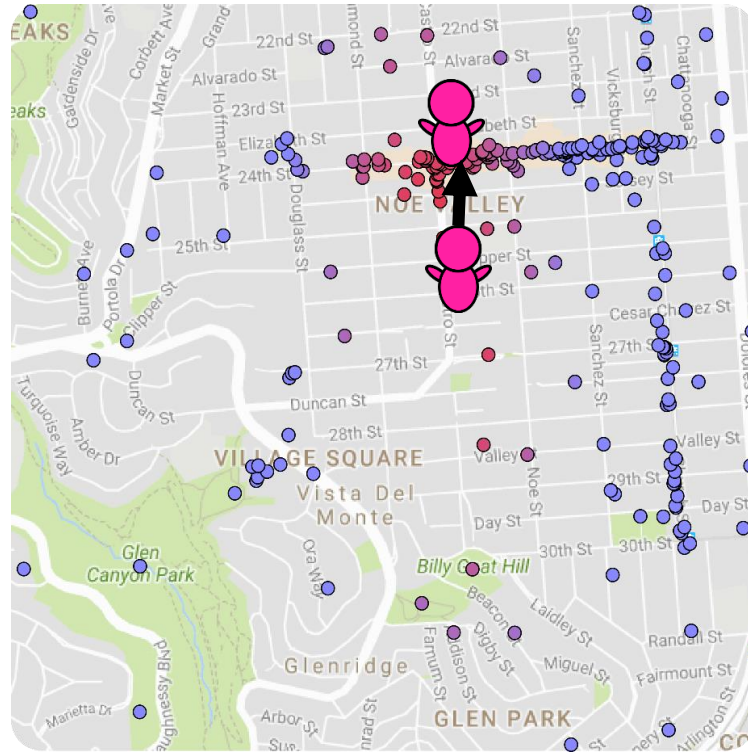


Optimal Remapping [1]

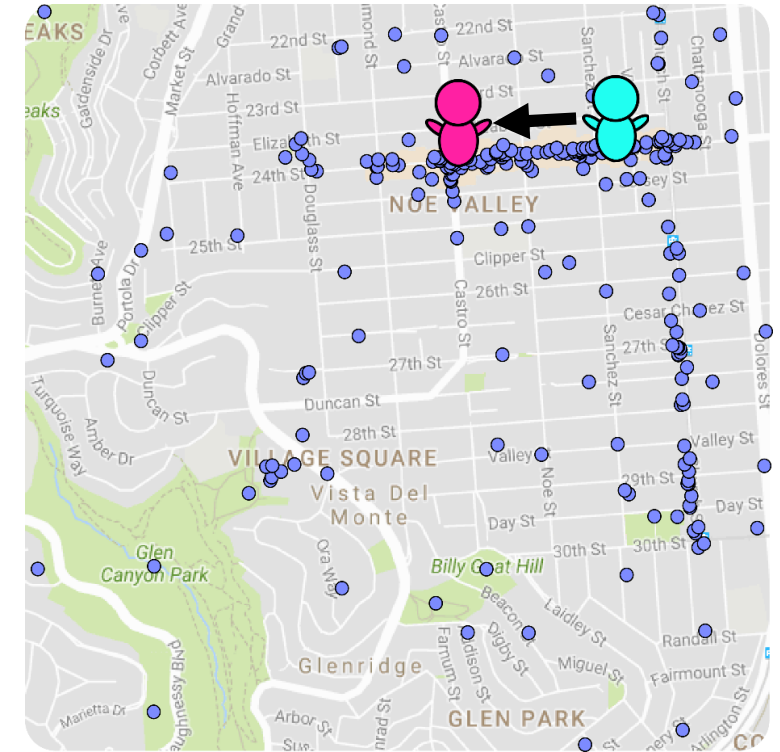
How to compute the optimal remapping of a mechanism f .



Step 1: Generate a random location using the mechanism



Step 2: Compute the posterior and remap to its “center”.



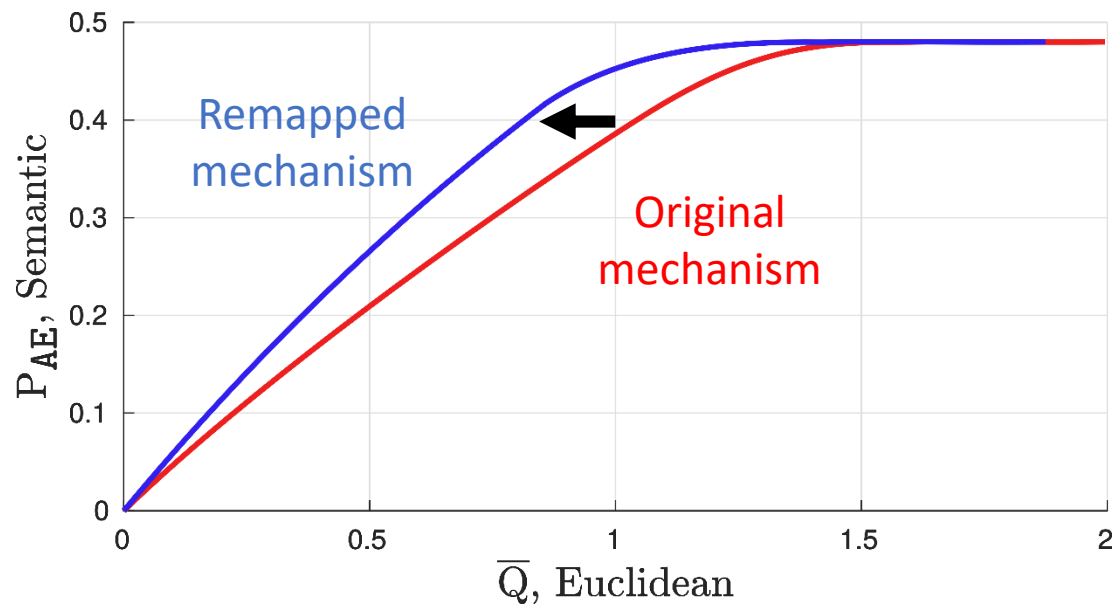
The generated output is the output after the remapping.

[1] Chatzikokolakis, K., Elsalamouny, E., & Palamidessi, C. “Efficient Utility Improvement for Location Privacy.” *PETS’17*.

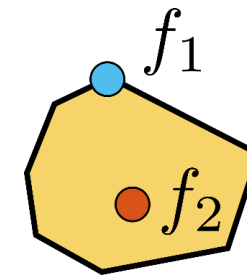
Traditional Evaluation: Example and Remapping

Traditional evaluation compares average error with average loss.

$$\bar{Q}(f, \pi) = E\{d_Q(\text{blue}, \text{pink})\} \quad P_{AE}(f, \pi) = E\{d_P(\text{blue}, \hat{\text{blue}})\}$$



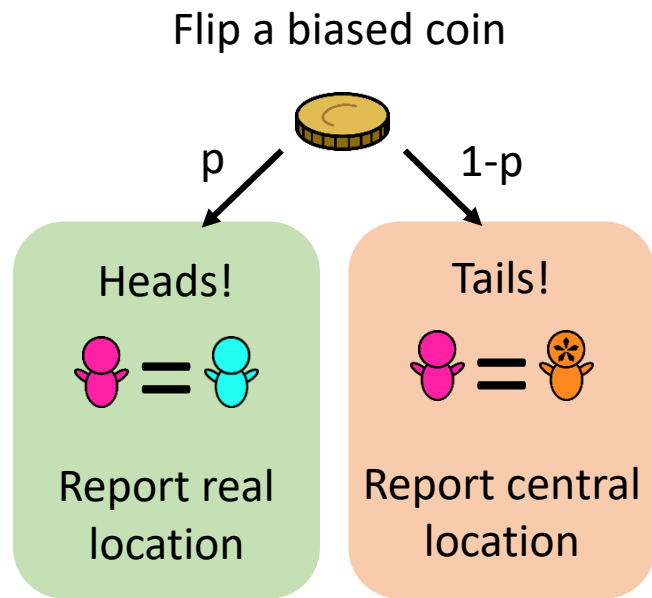
- **Theorem:** if $d_Q = d_P$, the optimal remapping gives an optimal mechanism in terms of P_{AE} vs. \bar{Q} .
- **Lemma:** the set of optimal mechanisms forms a convex polytope.



- This means there are many optimal mechanisms... are all of them “equally good”?

Problems of the Traditional Evaluation

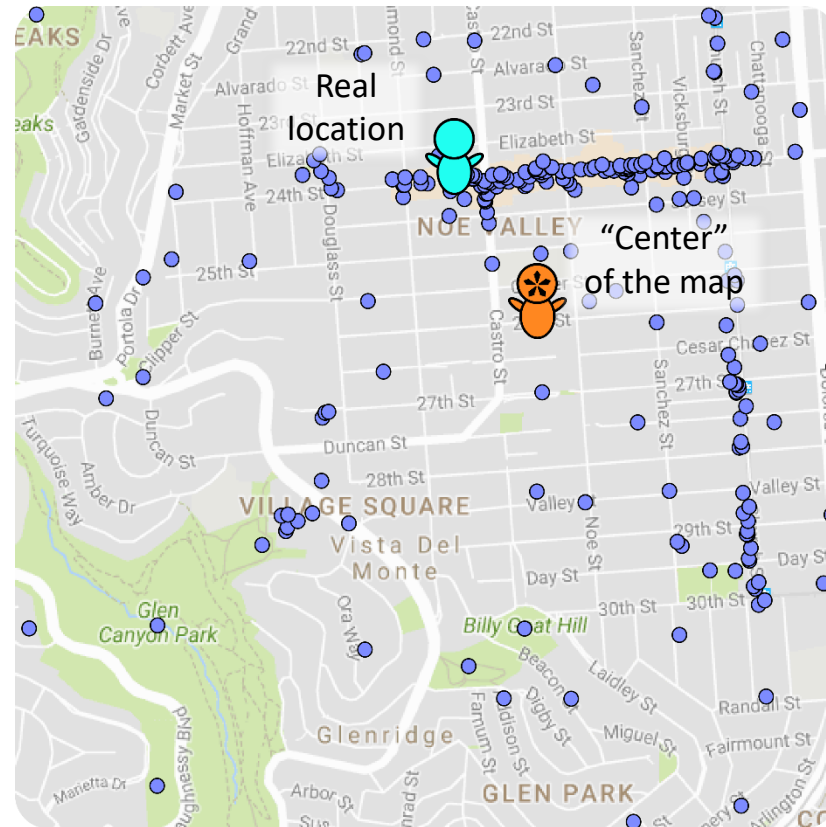
The Coin Mechanism



How “good” is this mechanism?

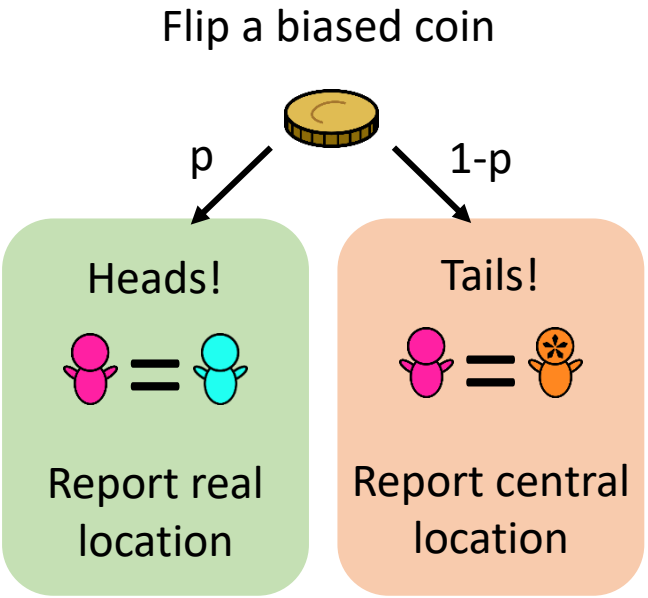
No privacy!

Seems OK...



Problems of the Traditional Evaluation

The Coin Mechanism



- The coin mechanism is useless in practice...
- ... yet it is optimal in terms of P_{AE} vs. \bar{Q} .
- How do we identify and avoid these “undesirable” mechanisms?
- Our proposal: use **additional** privacy and/or quality loss metrics.
- We will see two:
 - Conditional Entropy
 - Worst-Case Loss

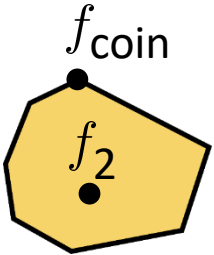
How “good” is this mechanism?

No privacy!

~~Seems OK...~~

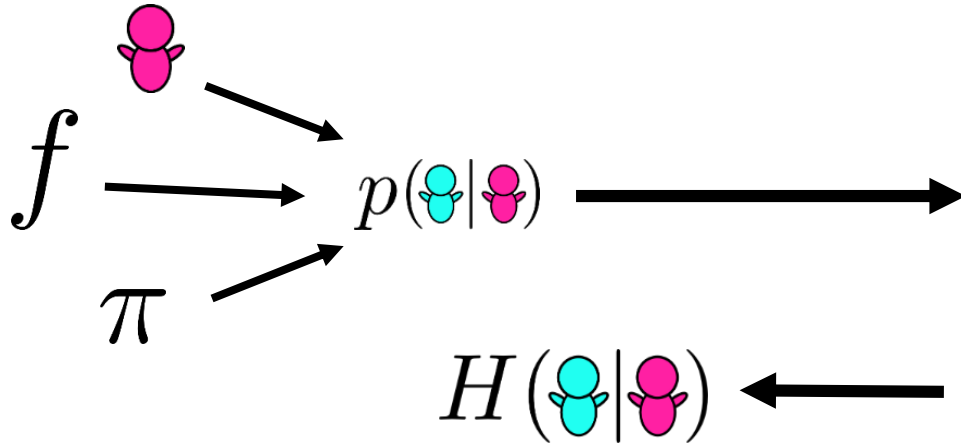
No utility!

Polytope of optimal mechanisms

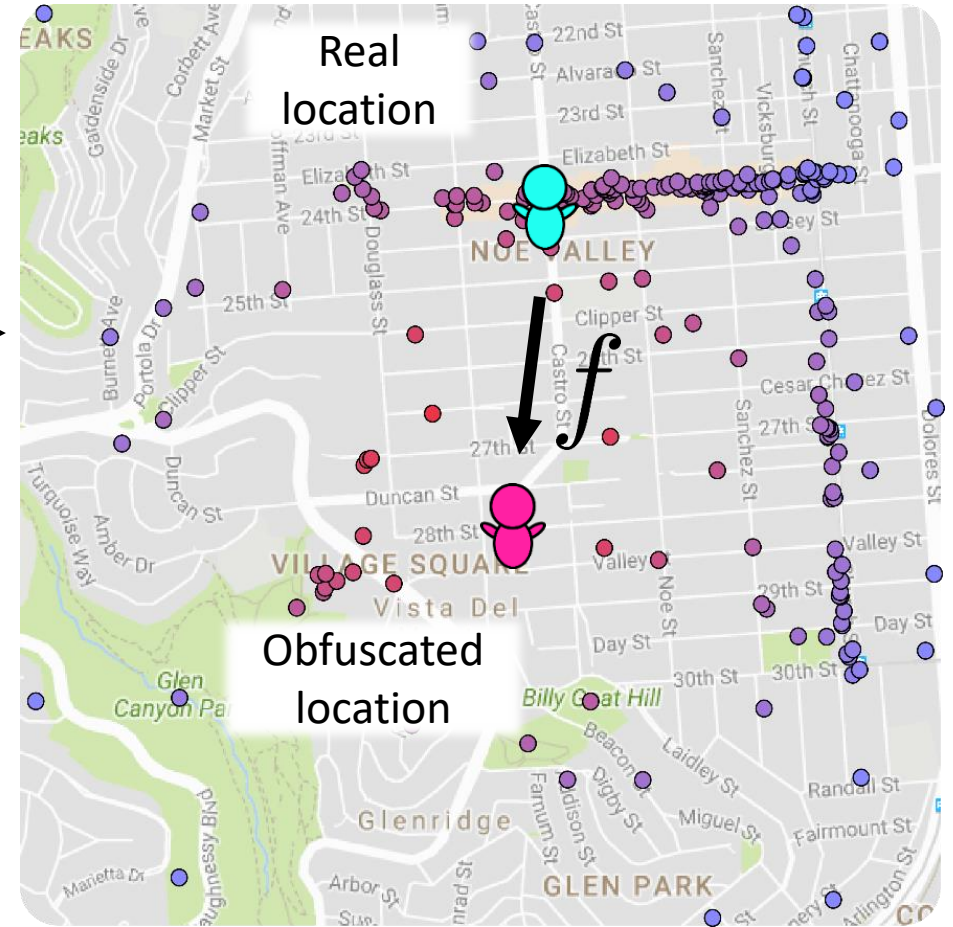


Solution 1: Conditional Entropy

- The Conditional Entropy is a privacy metric.*



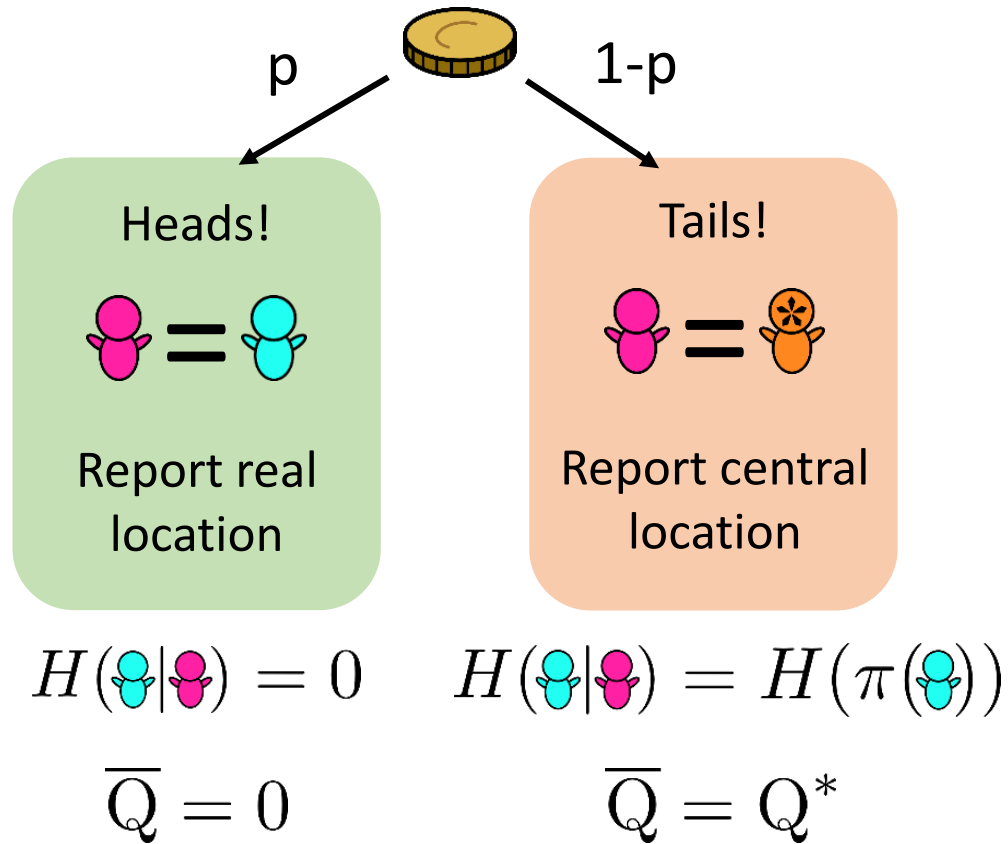
$$P_{\text{CE}}(f, \pi) = \mathbb{E}\{H(\text{cyan} | \text{pink})\}$$



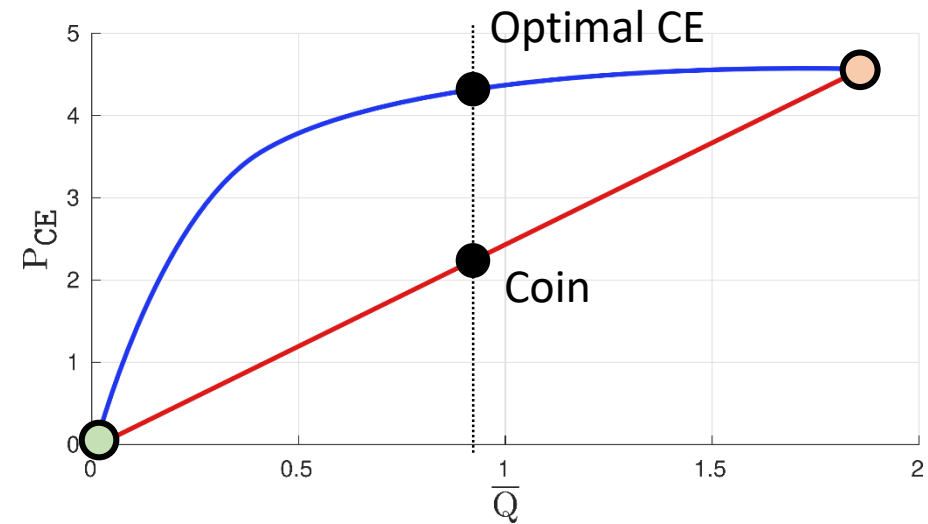
* Shokri, Reza, et al. "Quantifying location privacy." *Security and privacy (sp), 2011 ieee symposium on*. IEEE, 2011.

Conditional Entropy II

- How does it help us?



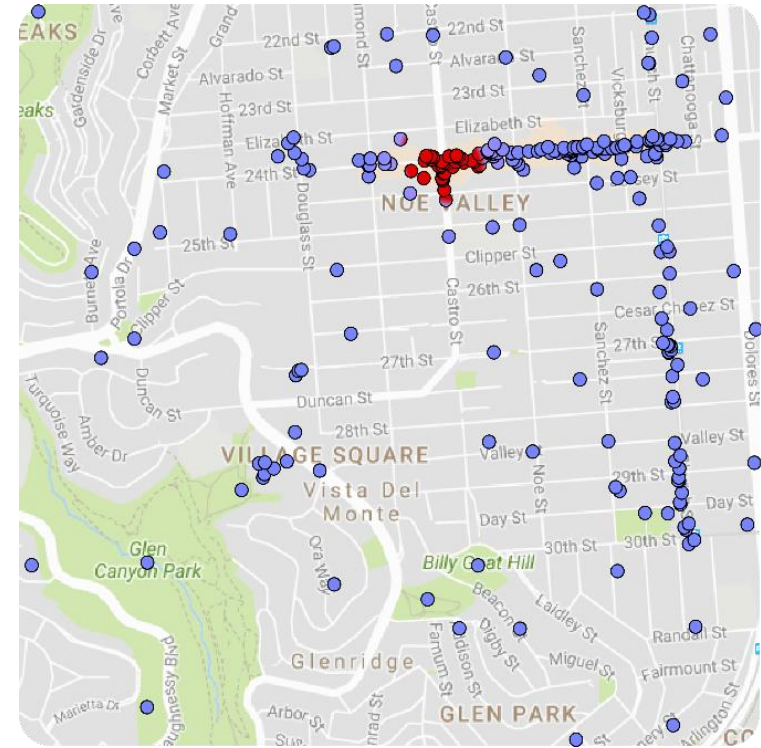
$$P_{\text{CE}}(f, \pi) = \mathbb{E}\{H(\text{cyan}|\text{pink})\}$$



- The conditional entropy is concave!
- The coin performs poorly.
- The conditional entropy reveals “binary” mechanisms such as the coin.

Conditional Entropy III

- Is a mechanism that maximizes the conditional entropy “good” enough?
- Consider this adversary posterior:
- This is **undesirable** for the user... yet it achieves large conditional entropy.
- Therefore, we have to design mechanisms using CE as a **complementary metric**.



$$P_{CE} \uparrow \quad P_{AE} \downarrow$$

Conditional Entropy IV. Design.

- How to design a mechanism that performs well in terms of AE and CE?

$$\underset{f}{\text{maximize}} \quad P_{\text{CE}}(f, \pi)$$

$$\text{s.t.} \quad \bar{Q}(f, \pi) \leq \bar{Q}_{\text{max}}$$

$$f \in \mathcal{P}$$

$$\underset{f}{\text{minimize}} \quad I(\text{👁️}; \text{👄})$$

$$\text{s.t.} \quad \bar{Q}(f, \pi) \leq \bar{Q}_{\text{max}}$$

$$f \in \mathcal{P}$$

Rate-Distortion:
Blahut-Arimoto

- Algorithm:

- (1) We compute the probability mass function of each the output:

$$P_Z(z) = \sum_{x \in \mathcal{X}} \pi(x) \cdot p(z|x), \quad \forall z \in \mathcal{Z}. \quad (19)$$

- (2) We update the mechanism as follows:

$$p(z|x) = P_Z(z) \cdot e^{-b \cdot d_Q(x,z)}, \quad \forall x \in \mathcal{X}, z \in \mathcal{Z}. \quad (20)$$

- (3) We normalize the mechanism:

$$p(z|x) = \frac{p(z|x)}{\sum_{z' \in \mathcal{Z}} p(z'|x)}, \quad \forall x \in \mathcal{X}, z \in \mathcal{Z}. \quad (21)$$

We skip this step for the outputs z with $P_Z(z) = 0$.

- (4) We repeat these steps until the change in the probabilities $p(z|x)$ is below some threshold.

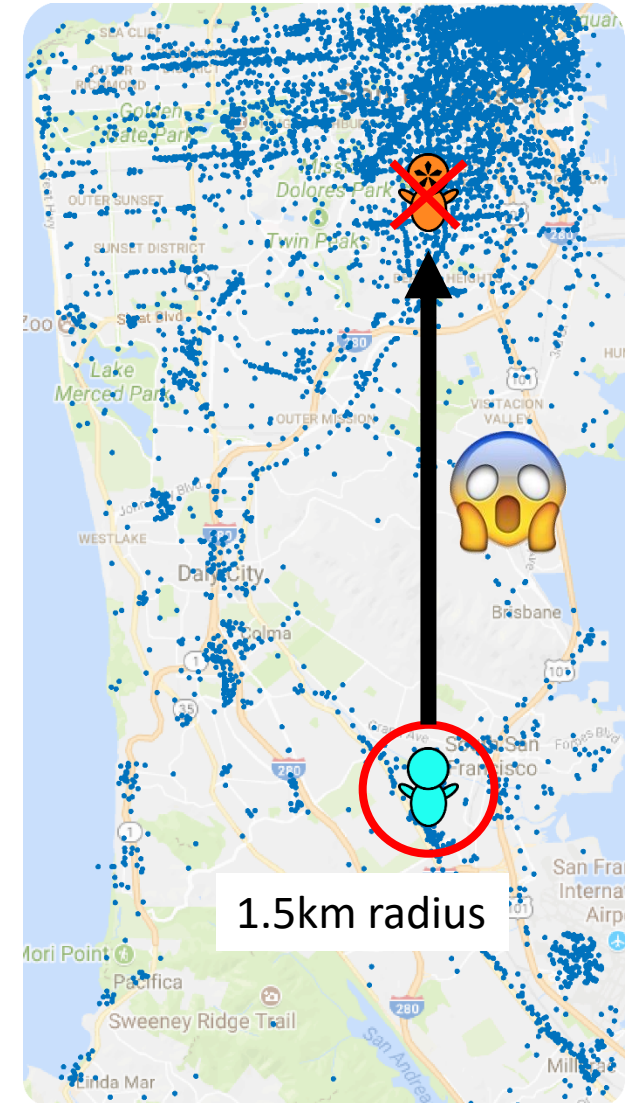
Summary:

- Tries to make an exponential posterior (we call it **ExPost**).
- For computational reasons, we need to perform approximations.
- The more computational power we have, the closer it is to the optimal mechanism in terms of CE.
- Iterative.
- Uses remapping to achieve optimal AE.

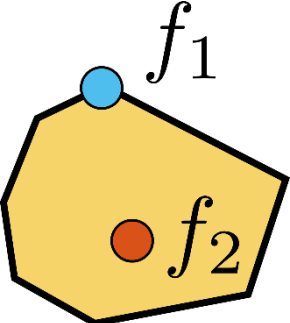
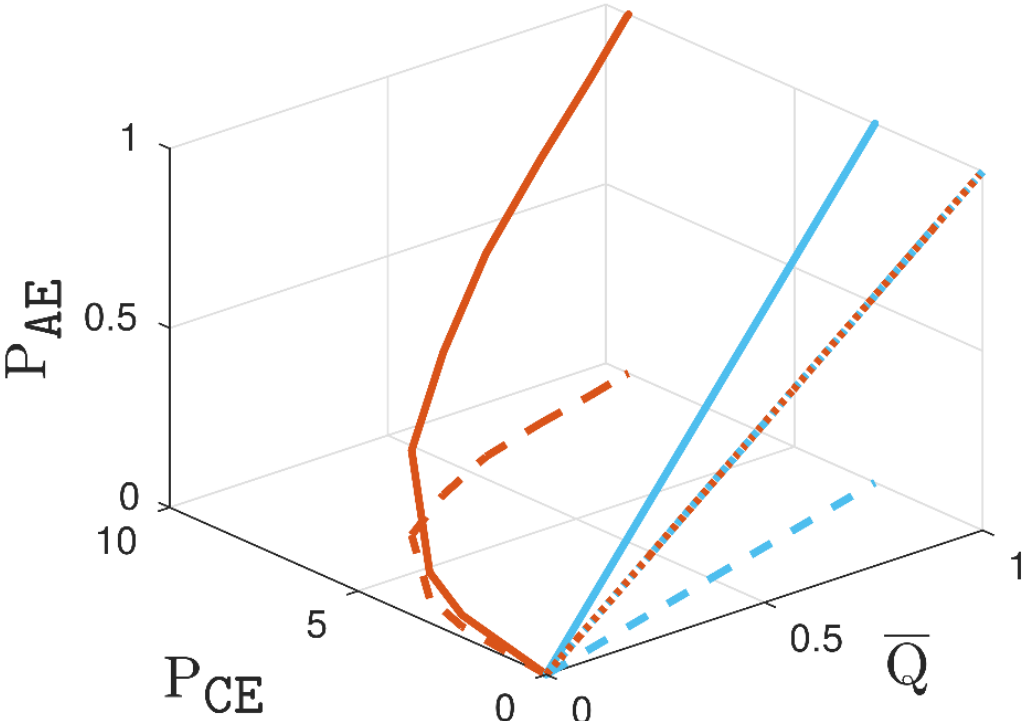
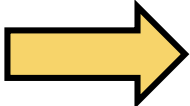
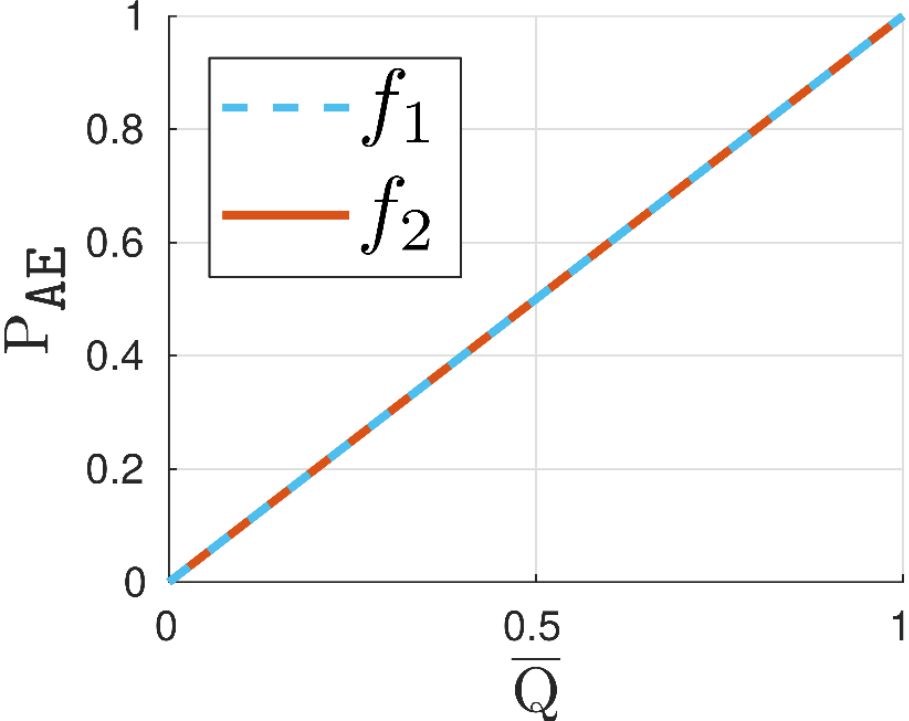
Solution 2: Worst-Case Loss

$$Q^+(f, \pi) = \max_{\substack{\pi(\text{👤}) > 0 \\ f(\text{👤} | \text{👤}) > 0}} d_Q(\text{👤}, \text{👤})$$

- How does it help us?
- Tails \rightarrow Huge loss
- Having a constraint on the WC loss avoids this.
- This constraint makes sense in real applications where we need a minimum utility (e.g., search nearby points of interest).
- Implementation: add a WC loss constraint to the design problem, use truncation, etc.



Multi-Dimensional Notion of Privacy

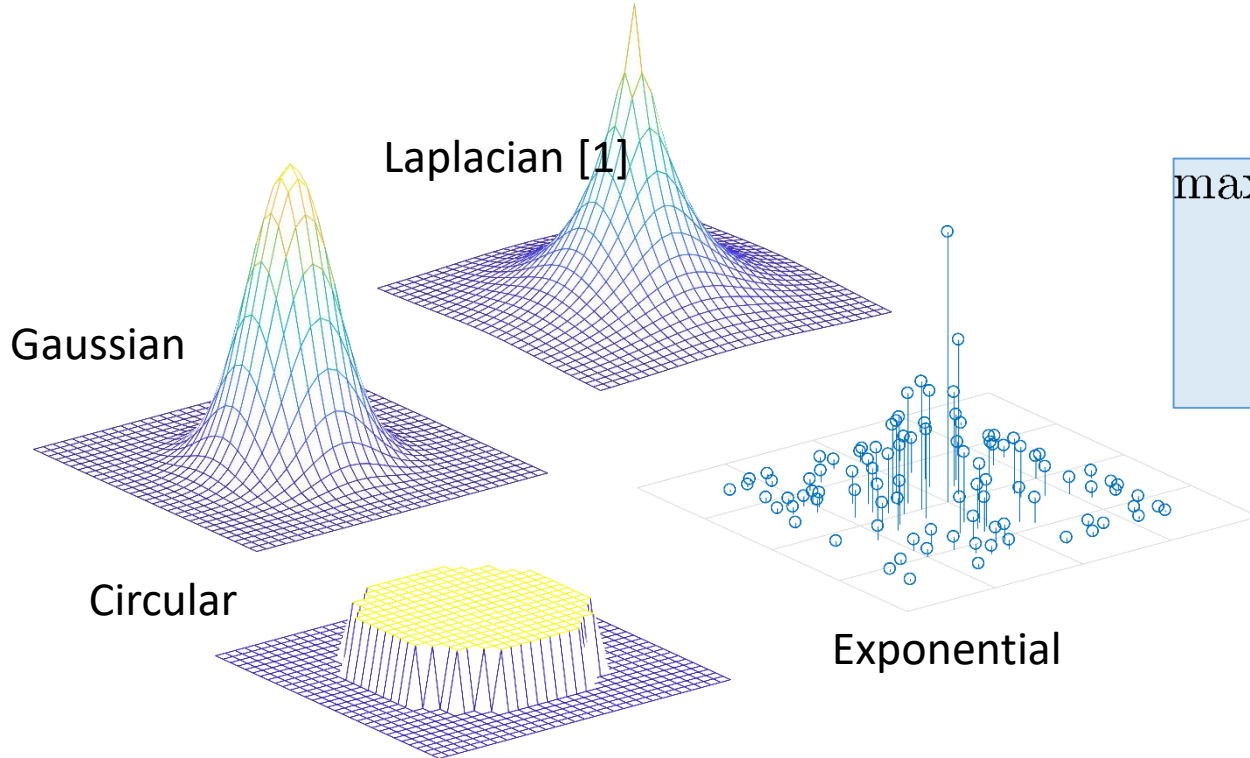


- Both mechanisms are optimal with respect to this privacy and quality loss notions.

- The two-dimensional approach is misleading.
- Consider privacy as a **multi-dimensional notion**.

Evaluation I. Mechanisms.

- Selection of relevant mechanisms.



We also perform an optimal remapping after these mechanisms to improve them.

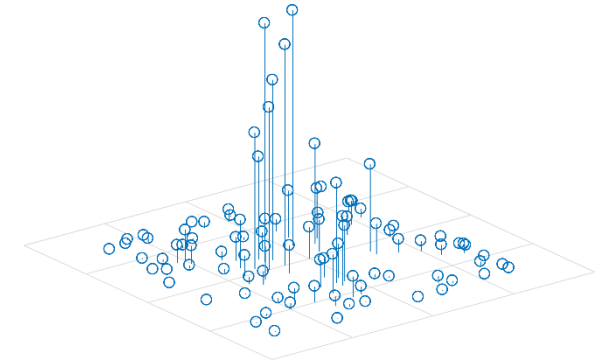
Optimal AE [2]

$$\begin{aligned} & \underset{f}{\text{maximize}} && P_{\text{AE}}(f, \pi) \\ & \text{s.t.} && \bar{Q}(f, \pi) \leq \bar{Q}_{\text{max}} \\ & && f \in \mathcal{P} \end{aligned}$$



Linear program!
Only feasible in simple scenarios.

- Two from our work



Exponential Posterior (ExPost)



The coin

[1] Chatzikokolakis, K., Elsalamouny, E., & Palamidessi, C. "Efficient Utility Improvement for Location Privacy." *PETS'17*.

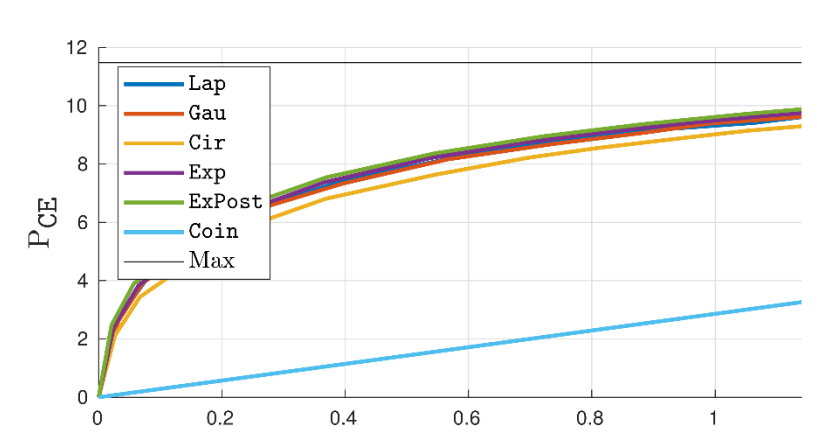
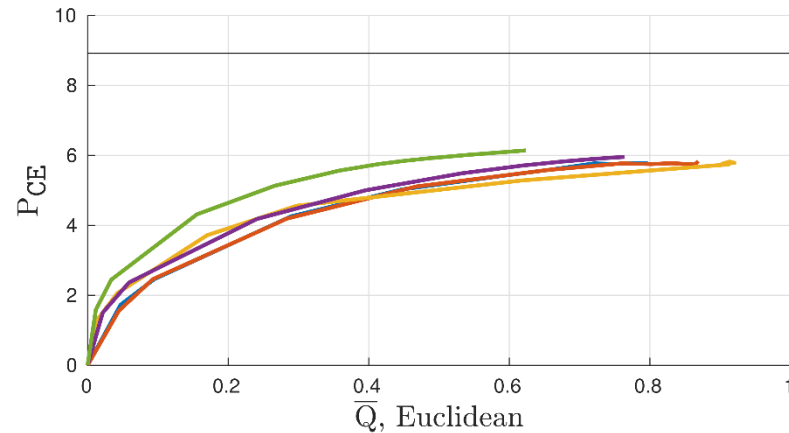
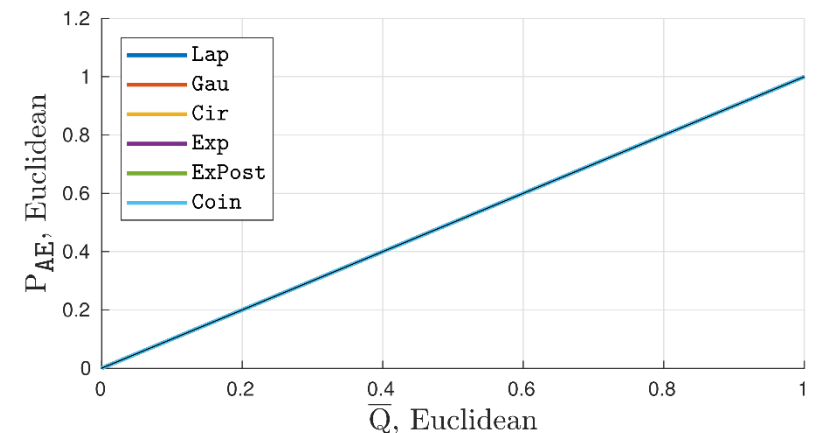
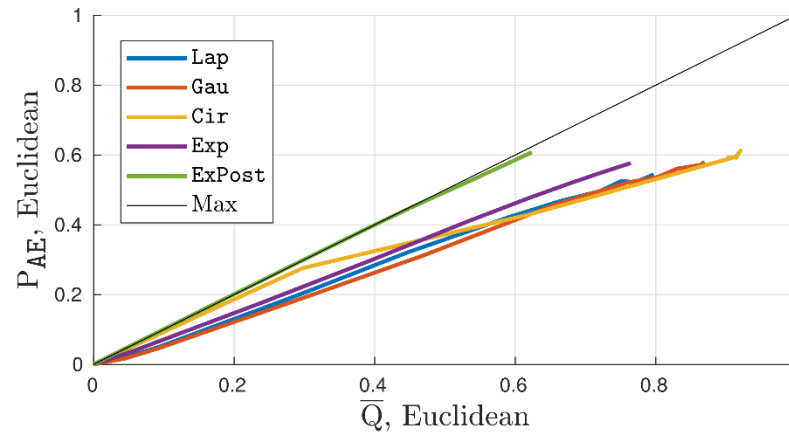
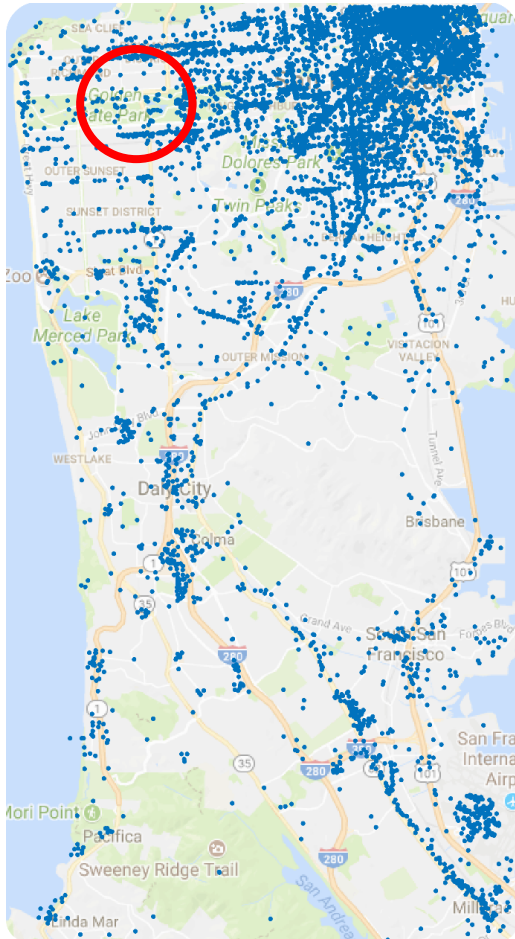
[2] Shokri, Reza, et al. "Protecting location privacy: optimal strategy against localization attacks." *CCS'12*

Evaluation II. Continuous Scenario.

Datasets: Gowalla, Brightkite
San Francisco region

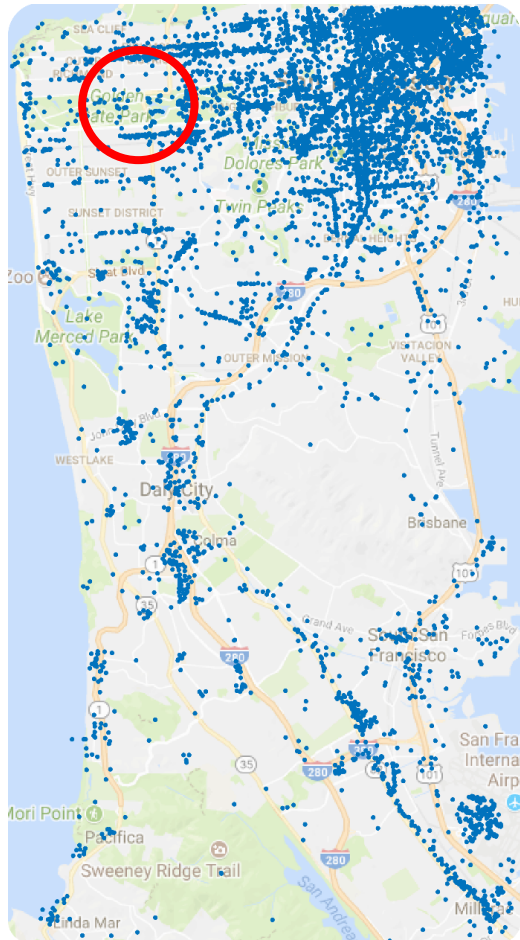
With Worst-Case Loss = 1.5km

Without Worst-Case Loss



Evaluation II. Continuous Scenario.

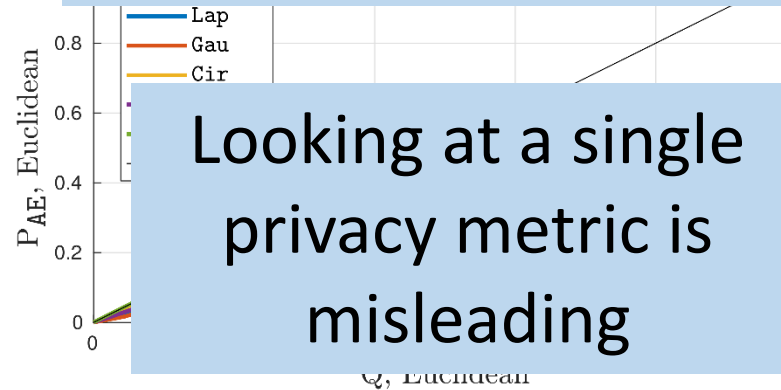
Datasets: Gowalla, Brightkite
San Francisco region



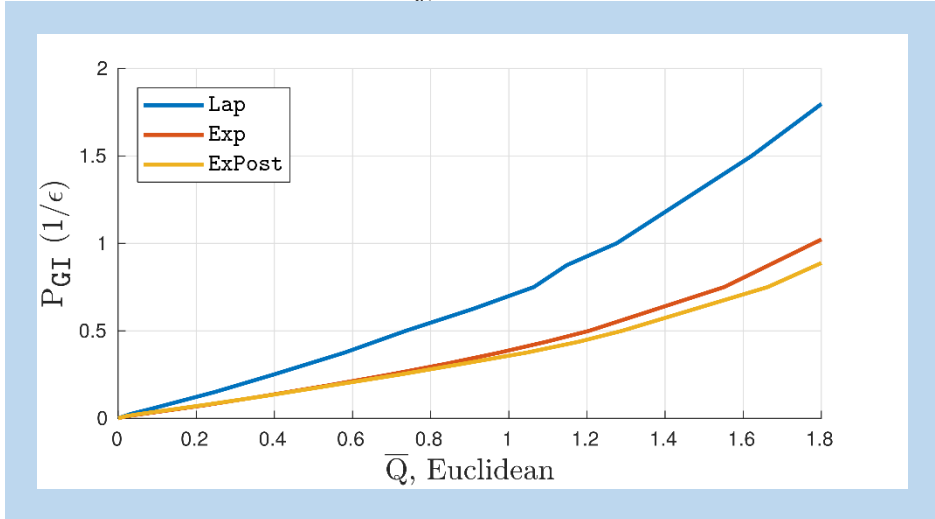
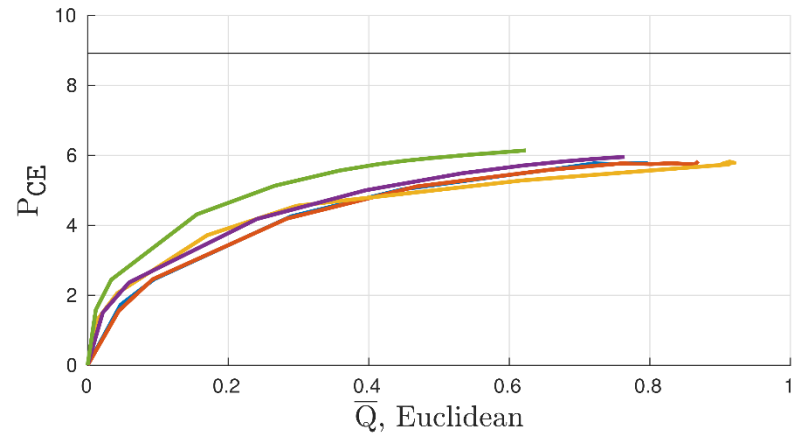
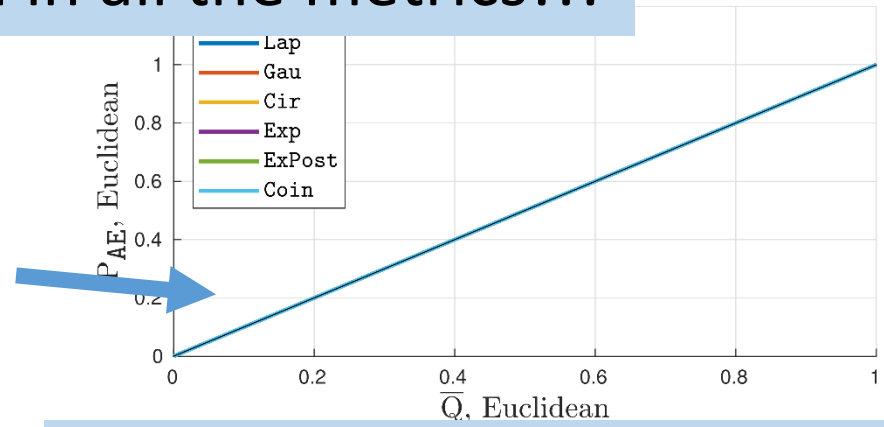
With Worst-Case Loss = 1.5km

Without Worst-Case Loss

No mechanism fares well in all the metrics!!!



Looking at a single privacy metric is misleading

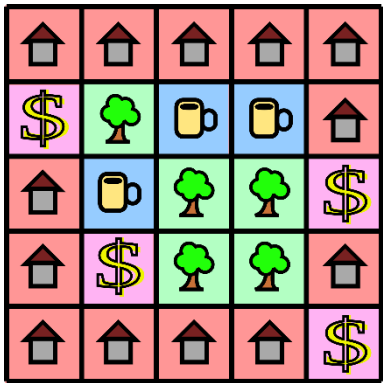


Evaluation III. Discrete Scenario (Semantic)

- We consider a semantic metric.

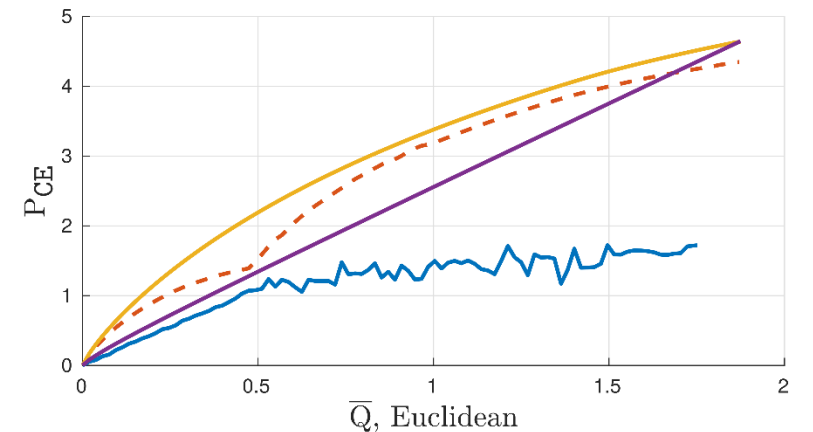
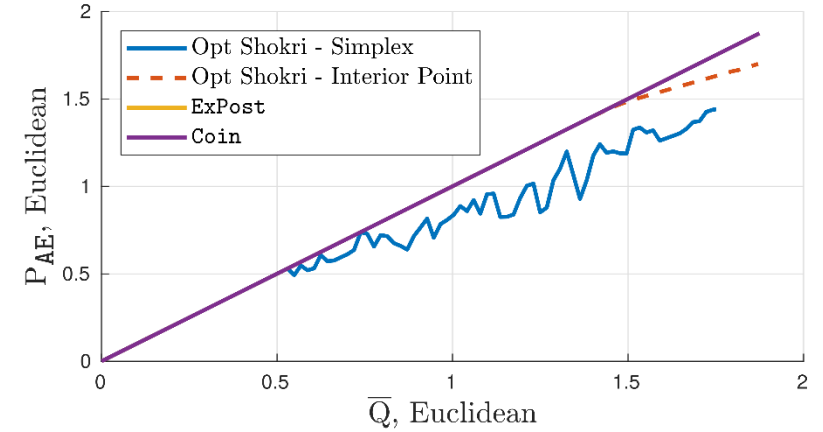
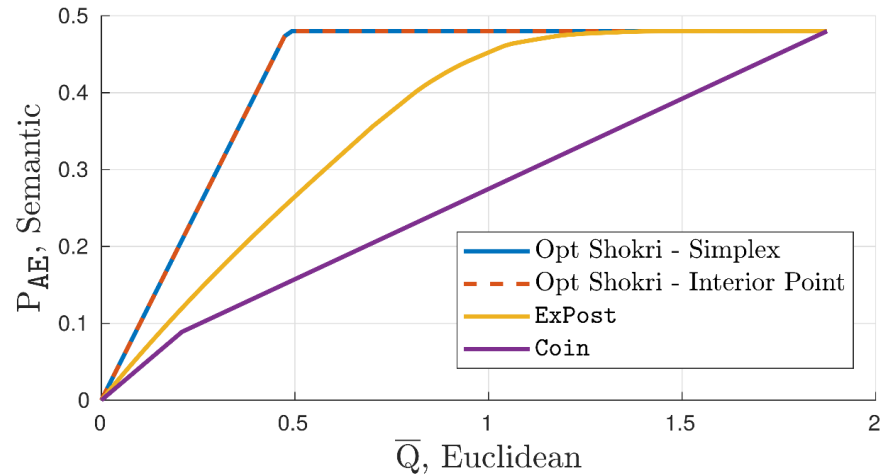
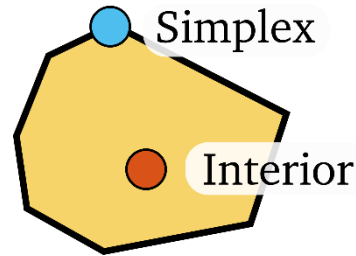
$$d_P(\text{house}, \text{house}) = 0$$

$$d_P(\text{house}, \text{park}) = 1$$



- We evaluate *Shokri et. al* optimal mechanism [2], optimized for the semantic metric.

$$\begin{aligned} & \underset{f}{\text{maximize}} \quad P_{AE}(f, \pi) \\ & \text{s.t.} \quad \bar{Q}(f, \pi) \leq \bar{Q}_{\max} \\ & \quad \quad f \in \mathcal{P} \end{aligned}$$



Evaluation III. Discrete Scenario (Semantic)

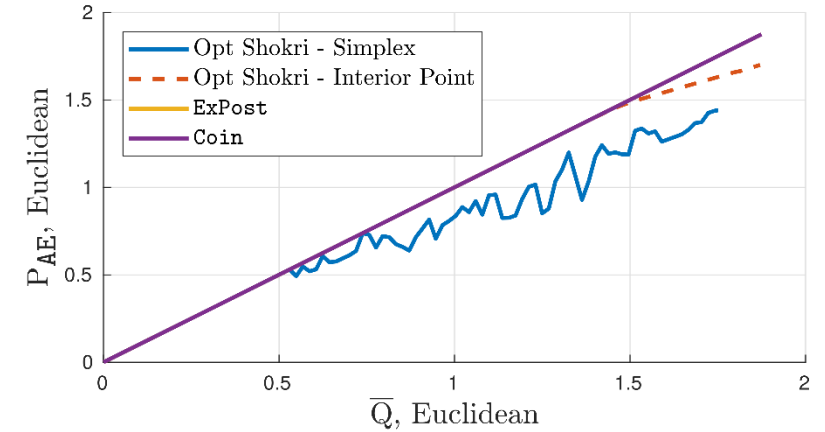
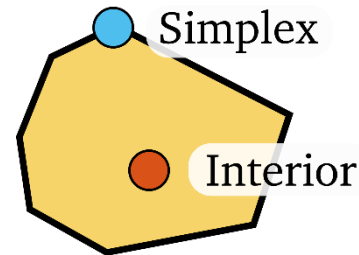
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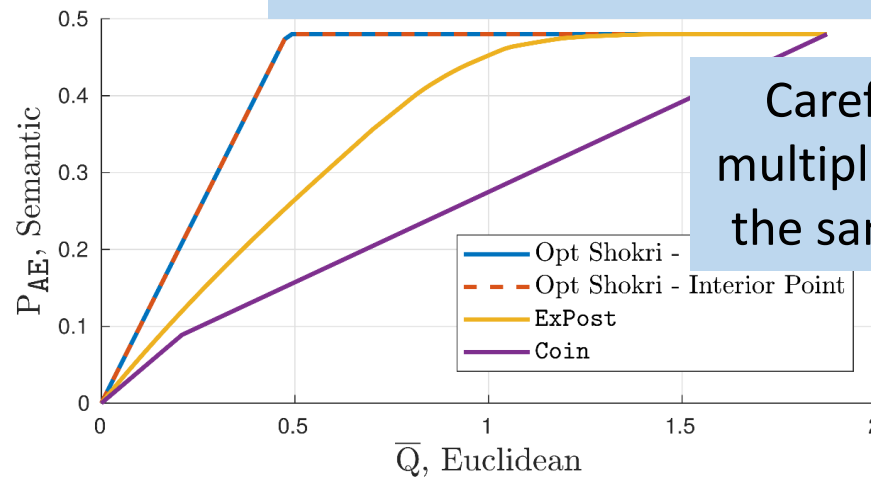
$$\begin{aligned} & \underset{f}{\text{maximize}} && P_{\text{AE}}(f, \pi) \\ & \text{s.t.} && \bar{Q}(f, \pi) \leq \bar{Q}_{\text{max}} \\ & && f \in \mathcal{P} \end{aligned}$$



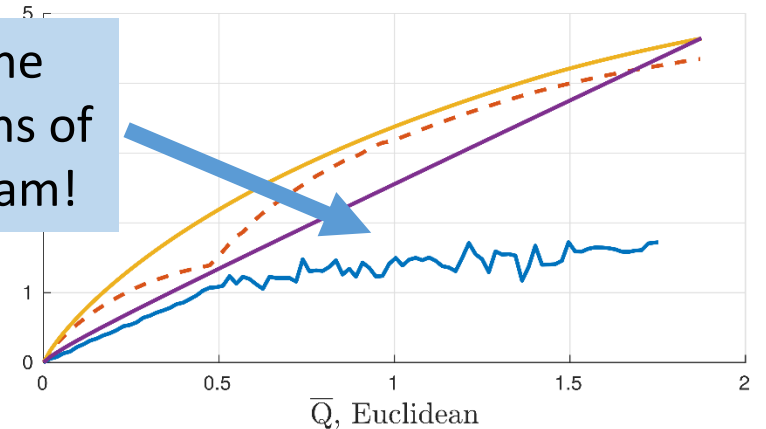
🏠	🏠	🏠	🏠	🏠
💰	🌳	☕	☕	🏠
🏠	☕	🌳	🌳	💰
🏠	💰	🌳	🌳	🏠
🏠	🏠	🏠	🏠	💰

- 🏠 Home
- 🌳 Park
- 💰 Shop
- ☕ Café

No mechanism fares well in all the metrics!!!

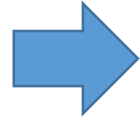


Careful with the multiple solutions of the same program!



Conclusions

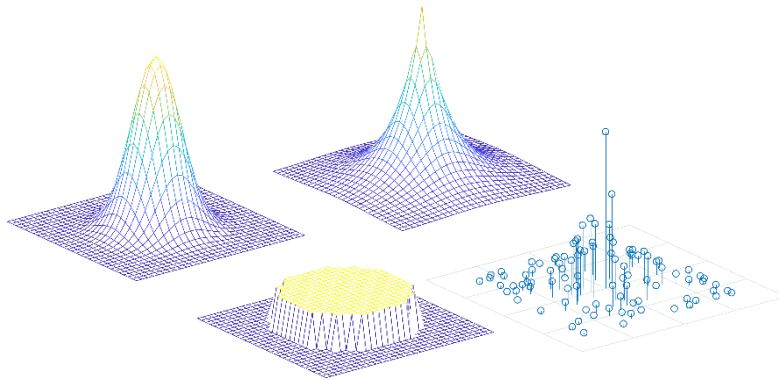
Many location-privacy mechanisms are being proposed



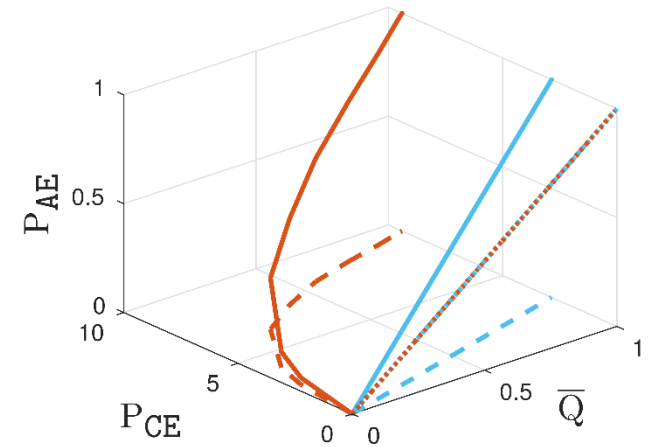
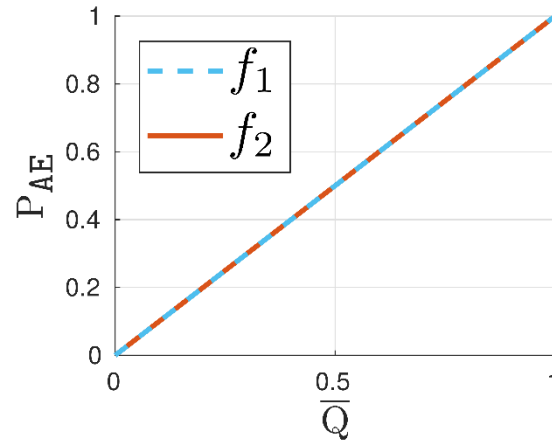
Most of them are evaluated following a two-dimensional approach



This might give “bad” mechanisms. Design and evaluation should be done considering privacy as a **multidimensional notion**.



$$\begin{aligned} & \underset{f}{\text{maximize}} && P_{\text{AE}}(f, \pi) \\ & \text{s.t.} && \bar{Q}(f, \pi) \leq \bar{Q}_{\text{max}} \\ & && f \in \mathcal{P} \end{aligned}$$



Thank you!!

simonoya@gts.uvigo.es