CYBER IN Occitanie 2025

Decentralized Algorithms with Differential Privacy

César Sabater ¹ Sonia Ben Mokhtar ^{1,2}

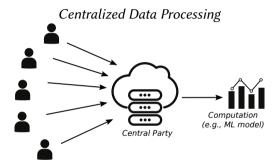
¹DRIM Team, INSA-Lyon

 $^{2}CNRS$

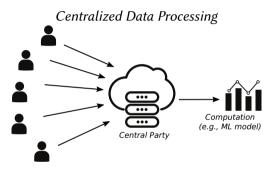
July 10, 2025



Introduction

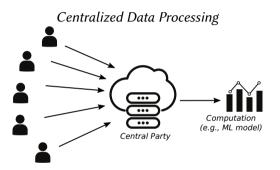


Introduction



data concentration into possibly untrusted organizations

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- data concentration into possibly untrusted organizations
- ▶ data is often sensitive → raises privacy concerns

Decentralized Algorithms

Among many measures such as Government Regulations (e.g., GDPR) and Technical Solutions (Cryptography, Anonymization, Obfuscation, ...)

Decentralized trend:

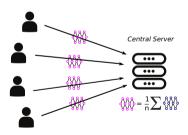
keep data local, exchange computations

Decentralized Algorithms

Among many measures such as Government Regulations (e.g., GDPR) and Technical Solutions (Cryptography, Anonymization, Obfuscation, ...)

Decentralized trend: Federated Learning¹

keep data local, exchange computations



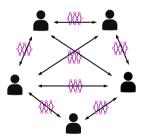
¹Kairouz, Peter, et al. "Advances and open problems in federated learning." Foundations and trends® in machine learning (2021)

Decentralized Algorithms

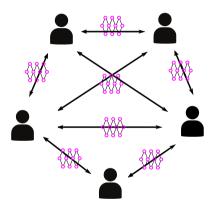
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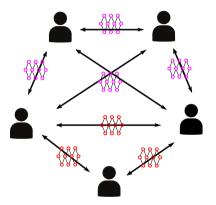
Decentralized trend: *Decentralized Computations (ML*¹, MPC)

keep data local, exchange computations

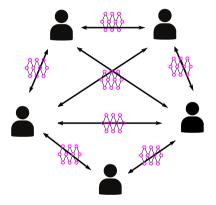


¹Ormándi, Róbert, et al. "Gossip learning with linear models on fully distributed data." 2013.

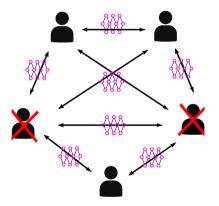




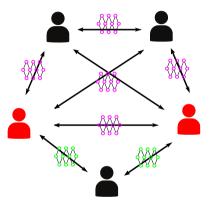
- 1. Messages can compromise privacy
 - Membership Inference Attacks
 - Data Reconstruction Attacks



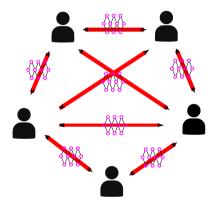
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 - Intentionally deviate from the protocol
 - collude and gather private information



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- 2. Outcome depends on many participants
 - Unexpectedly disconnect or crash
 - Intentionally deviate from the protocol
 - collude and gather private information
- 3. May require a large communication cost

Outline

Focus:

Distributed Mean Estimation under Differential Privacy constraints

Contributions:

- An accurate, scalable and verifiable protocol for federated differentially private averaging. Machine Learning, 2022.
 with Aurélien Bellet and Jan Ramon.
- 2. Private sampling with identifiable cheaters. PoPETS 2023 with Florian Hahn, Andreas Peter and Jan Ramon
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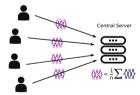
Problem: Private Mean Estimation

- ► Set $U = \{1, ..., n\}$ of parties
- ► Each party $u \in U$ has a private value X_u (scalars, gradients, models..)
- No party is trusted with the data of others
- ▶ Goal: Estimate $\frac{1}{n} \sum_{u} X_{u}$ while satisfying differential privacy constraints

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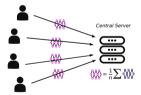
Key Primitive in Private Federated Learning



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Key Primitive in Private Federated Learning



► Can be used to Federated SGD, matrix factorization, empirical CDFs, decision trees, private clustering, linear regression, ...

A stochastic algorithm $\mathcal A$ is (ε,δ) -Differentially Private if

- ► for all possible outcomes O
- ▶ any pair of neighboring datasets D, D'

$$\Pr[\mathcal{A}(D) = O] \le \exp(\varepsilon) \Pr[\mathcal{A}(D') = O] + \delta$$

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where two datasets are neighboring if they only differ the data of one party

Related to resistance against MIA

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- ▶ DP guarantees can be obtained by randomizing computations
 - E.g. using Gaussian, Binomial, Laplacian or Exponential noise
- ► More noise \rightarrow smaller ϵ and/or δ

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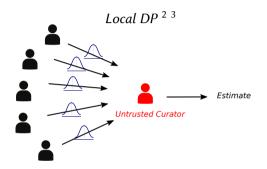
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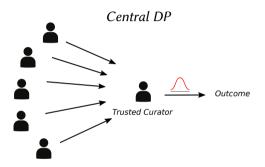
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- Protect from any adversary for a given view O
- Sometimes difficult to prove and/or compromise accuracy



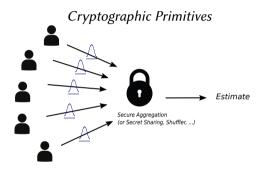
- huge amount of noise
- ▶ in most cases, it produces inaccurate models

²[Duchi et al. FOCS 2013]

³[Kasiviswanathan, et al. SIAM Journal on Computing, 2011]

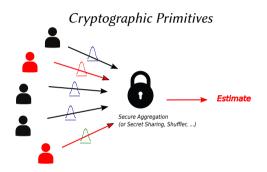


- \triangleright O(n) factor of reduction compared to local DP variance
- a trusted party is required



▶ poor scalability, O(n) messages per party ²

²[Bonawitz et al., CSS 2017.]



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- vulnerable to malicious participants

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- ▶ Goal: Estimate $\frac{1}{n} \sum_{u} X_{u}$ while satisfying differential privacy constraints

Our Contributions

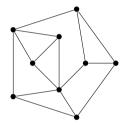
- 1. Accuracy in the order of Central DP
 - Unlike Local DP
- 2. Logarithmic number of messages per party
 - ► Unlike previous Secure Aggregation ^{3 4}
- 3. Robustness against malicious parties

³[Bonawitz et al., CSS 2017]

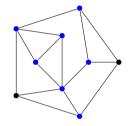
⁴[Bell et al., CSS 2020] is a concurrent work that also provides low communication

▶ Users can communicate with others through **secure channels**

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- ► Messages are modeled by **communication graph** G = (U, E)



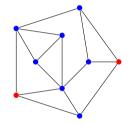
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A proportion ρ of honest (but curious) users:

- follow the protocol
- might try to infer information
- do not collude with other users

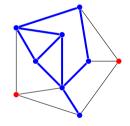
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Adversary: a proportion of $(1 - \rho)$ malicious users

- deviate from the protocol and collude among them
- try to (1) infer information and (2) bias the computation
- ▶ know the graph *G* (who communicated with whom)

- Users can communicate with others through secure channels
- ► Messages are modeled by **communication graph** G = (U, E)



The sub-graph of honest users is G^H

- channels whose information the is not seen by the adversary
- not known by honest parties

Protocol

```
Input: graph G, canceling variance \sigma_{\Lambda}^2, independent variance \sigma_{\eta}^2
   for all neighbor pairs \{u, v\} \in E(G) do
       1a. u and v draw canceling noise term \delta \sim \mathcal{N}(0, \sigma_{\Lambda}^2)
       1b. set \Delta_{uv} \leftarrow \delta, \Delta_{vu} \leftarrow -\delta
   end for
   for each user \mu \in U do
       2. u draws independent noise term \eta_u \sim \mathcal{N}(0, \sigma_n^2)
       3. u computes \hat{X}_{ii} \leftarrow X_{ii} + \sum_{u \in \mathcal{V}} \Delta_{ii,v} + \eta_{ii}
   end for
   4. Average \hat{X}_1, \dots, \hat{X}_n in the clear (Gossip Avg. or Server)
                       Algorithm 1: GOPA (GOssip for Private Averaging)
```

- ► Unbiased estimate of the average: $\hat{X}^{avg} = \frac{1}{n} \sum_{u} \hat{X}_{u}$ with variance σ_{η}^{2}/n
- Secure Aggregation has a similar structure without independent noise

Properties

- Privacy with trusted curator utility
- Logarithmic communication per party
- Robustness against malicious participants

Theorem (General Result)

Gopa can achieve (ε, δ) -DP with (order) trusted curator accuracy when

- ► the sub-graph G^H of honest users is connected
- canceling noise σ_{Δ}^2 is large enough

The required σ_{Λ}^2 depends on the connectivity of G^H

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- ▶ How can users safely construct G to ensure that G^H is good enough?
- Secure Aggregation solves it at a large communication cost

Properties

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Privacy with Small Communication

- ▶ *k*-out random graph: each user chooses *k* neighbors at random
- $ightharpoonup G^H$ is sufficiently connected with high probability **even if** k **is small**

Theorem (*k*-out Random Graphs)

Let $\varepsilon, \delta \in (0, 1)$ and

- k logarithmic in n
- **b** bounded σ^2_{Λ} (linear in n)

Then Gopa is (ε, δ) -DP with **trusted curator accuracy**

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Then Gopa is (ε, δ) *-DP with trusted curator accuracy*

- ► Trusted curator accuracy with logarithmic number of messages per user
- k increases with n. of colluders

Illustrations - Communication

Requirements for connected G^H :

In theory:

- 10000 parties, no colluders → 105 messages per party
- ► 10000 parties, 50% colluders → **203 messages per party**

In practice (success over 10⁵ executions of Gopa)

- ▶ 1000 parties, no colluders \rightarrow **10 messages per party**
- ▶ 1000 parties, 50% colluders \rightarrow **17 messages per party**
- ► 10⁴ parties, 50% colluders → **20 messages per party**

Messages are only small random seeds (and not large models/gradients)

Illustrations - Accuracy

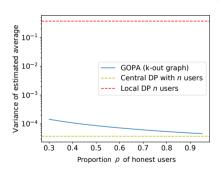
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, (ε, δ)-DP, $\delta = 1/(\rho n)^2$

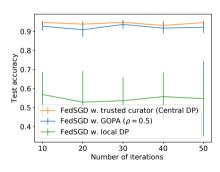
Variance

 $(\varepsilon = 0.1)$

Federated SGD for Logistic Regression

(UCI Housing Dataset, $\varepsilon = 1$, $\rho = 0.5$)





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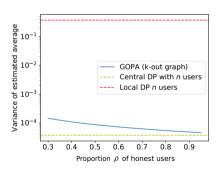
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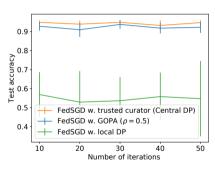
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Federated SGD for Logistic Regression

(UCI Housing Dataset, $\varepsilon = 1$, $\rho = 0.5$)





- ► GOPA is close to Fed-SGD with trusted curator even with 50% of malicious users
- ► LDP has much larger variance and does not arrive to learn anything

Properties

- Privacy with trusted curator utility
- ► Logarithmic communication per party ✓
- Robustness against malicious participants

Goal: prevent that a malicious user u **poisons** \hat{X}_u (as much as possible)

⁵ Pedersen, TP. *Non-interactive and information-theoretic secure verifiable secret sharing.* CRYPTO, 1991.

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Our Approach:

1. Shared **bulletin board** to publish messages

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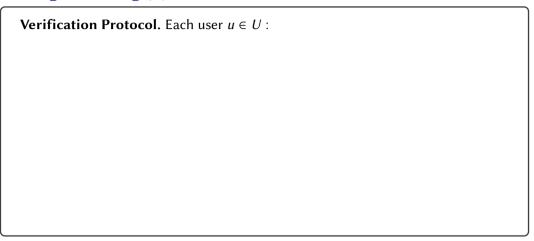
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- 3. Zero Knowledge Proofs ⁶
 - allow to prove properties and relations between committed secret values

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Verification Protocol. Each user $u \in U$:

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Verification Protocol. Each user $u \in U$:

- 1. Publishes an encrypted log of its computations using commitments
- 2. Prove without revealing sensitive information that:

 X_u is in the correct domain

$$\Delta_{u,v} = -\Delta_{v,u},$$
 $\forall v$ neighbor of u $\eta_u \sim \mathcal{N}(0, \sigma_\eta^2),$ (with customizable precision) $\hat{X}_u = X_u + \sum_{u \in V} \Delta_{u,v} + \eta_u.$

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- ightharpoonup u can lie about X_u , but this is also true in the central setting
- Cryptographic primitives have a tractable cost

Takeaways

- ► A **performant protocol** for Private Aggregation
- ► Tolerate large amounts of collusion (>50%) while keeping its properties
- ► Also offer **resistance to dropouts** (explained later)

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Motivation

Verification Protocol of Gopa. Each user $u \in U$:

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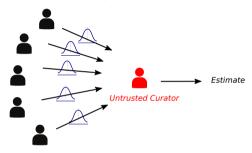
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using Zero Knowledge Proofs.

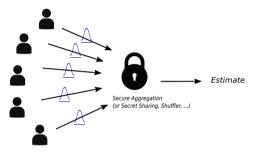
Example: Private Aggregation

- 1. Each user u samples $\eta_u \sim \mathcal{D}$ to satisfy differential privacy
- 2. Compute noisy estimate $\sum_{u} X_{u} + \eta_{u}$



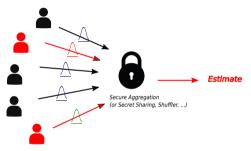
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- Malicious user u can poison X_u , η_u to bias the outcome
- Methods exist to verify that X_u is in the correct domain (e.g. Zero Knowledge Range Proofs)
- ► Verifying that $\eta_u \sim \mathcal{D}$ without revealing η_u is less explored (Especially for the Gaussian distribution)

Our Problem

We study **secure randomization** for privacy preserving protocols:

- ightharpoonup n parties P_1, \ldots, P_n
- adversary: a static set of malicious colluding parties
- ightharpoonup a publicly known distribution ${\cal D}$

Verifiable Noise Samples

 P_1, \ldots, P_n run a multiparty protocol to **generate a number** $\eta \in \mathbb{R}$ such that, if at least one party is honest:

- $ightharpoonup \eta$ is unknown to most of the parties
- ▶ all parties **can verify that** $\eta \sim \mathcal{D}$

Two flavors:

- **Private Samples: Only one** party P_1 knows η
- ▶ **Hidden Samples**: **Nobody** knows $\eta \rightarrow$ is a secret shared among $P_1 \dots P_n$

Main Contributions

We **propose** protocols for

- ▶ **Private Samples** for Gaussian, Laplacian and arbitrary *D*
- ► Hidden Samples for Gaussian and Laplacian distribution

We evaluate

- Gaussian Private Samples
- Show that we outperform previous Gaussian secure sampling techniques

While doing so:

Propose novel techniques to prove non-polynomial, finite-precision relations in zero knowledge.

We prove malicious security with identifiable abort:⁷ Our protocols finish correctly or abort if it detects a cheater

⁷Ishai et al. *Secure multi-party computation with identifiable abort.* Advances in Cryptology–CRYPTO 2014. August 17-21, 2014.

Private Samples: Approach

ightharpoonup Only P_1 knows η

Tools:

- Public Bulletin Board
- Zero Knowledge Proofs (ZKPs): Compressed Σ-Protocols⁸ Can prove that $\mathbf{C}(\mathbf{x}) = \mathbf{0}$, for a **private** x and **circuit** C (non-interactively by the Fiat-Shamir Heuristic)

 $^{^8}$ Attema and Cramer. Compressed Σ -Protocol Theory and Practical Application to Plug & Play Secure Algorithmics. Advances in Cryptology–CRYPTO 2020

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- Public Bulletin Board
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If \mathcal{D} is the **uniform distribution** $\mathcal{U}\{0...M\}$:

- 1. P_1 commits to a private $x \leftarrow_{\$} \{0 \dots M\}$
- 2. All parties jointly generate a public $y \leftarrow_{\$} \{0 \dots M\}$
- 3. P_1 commits to η and **proves that** $\eta = x + y \mod M + 1$ in zero knowledge

 $^{^8}$ Attema and Cramer. Compressed Σ -Protocol Theory and Practical Application to Plug & Play Secure Algorithmics. Advances in Cryptology–CRYPTO 2020

Private Samples: Approach (II)



For any distribution \mathcal{D} :

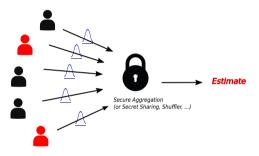
- 1. Execute the **uniform protocol** to get seeds u_1, \ldots, u_k
- 2. P_1 **proves that** $\eta = Transformation(u_1, ..., u_k)$ in ZK
 - **inverse CDF** for any \mathcal{D}
 - ightharpoonup specialized techniques for some $\mathcal D$ (e.g. Gaussian)

For transformations, we propose **iterative approximation** circuits

- Avoid table-lookups and splines
- ▶ No preprocessing, few comparisons, customizable precision

Example: Secure Aggregation with Private Samples

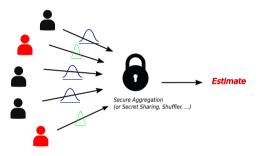
Every party P_u knows a private term η_u



The output is unbiased

Example: Secure Aggregation with Private Samples

• Every party P_u knows a private term η_u



- The output is unbiased
- ► Set *S* of colluding malicious users know $\{\eta_u\}_{u \in S}$
- ► Honest users add n/|S| more noise to compensate

Hidden Samples: Approach

ightharpoonup is secret shared among $P_1, ..., P_n$

Tools:

- Public Bulletin Board, ZKPs
- Arithmetic Secret Sharing (SS) 9 10 Allows to compute C(x) for a secretly shared x and circuit C

⁹ Damgård, Ivan, et al. Unconditionally secure constant-rounds multi-party computation for equality, comparison, bits and exponentiation. Theory of Cryptography: TCC 2006.

¹⁰ Damgård, Ivan, et al. Practical covertly secure MPC for dishonest majority-or: breaking the SPDZ limits. Computer Security-ESORICS 2013

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Tools:

- Public Bulletin Board, ZKPs
- Arithmetic Secret Sharing (SS) 9 10 Allows to compute C(x) for a secretly shared x and circuit C

If \mathcal{D} is the **uniform distribution** $\mathcal{U}\{0...M\}$:

- 1. Each party P_u draws a private $x_u \leftarrow_{\$} \{0 \dots M\}$
- 2. (x_1, \ldots, x_n) already is a hidden draw of η
 - i.e. $\sum_{u} x_u \pmod{M+1} \sim \mathcal{U}\{0...M\}$

For other \mathcal{D} :

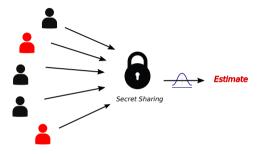
Generate uniform seeds, run transformation circuits in SS

Damgård, Ivan, et al. Unconditionally secure constant-rounds multi-party computation for equality, comparison, bits and exponentiation. Theory of Cryptography: TCC 2006.

¹⁰ Damgård, Ivan, et al. Practical covertly secure MPC for dishonest majority-or: breaking the SPDZ limits. Computer Security-ESORICS 2013

Example: Secret Sharing with Hidden Samples

Hidden Sample: η is secret shared among P_1, \ldots, P_n

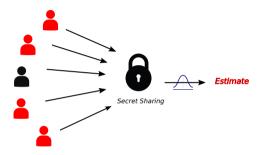


- The output is unbiased
- **Optimal amount of noise** (i.e. as with a trusted curator)

¹¹Boenisch, Franziska, et al. Is Federated Learning a Practical PET Yet? arXiv preprint arXiv:2301.04017 (2023).

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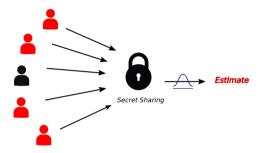


- The output is unbiased
- **Optimal amount of noise** (i.e. as with a trusted curator)
- ▶ No accuracy degradation even if n-1 users collude ¹¹

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Example: Secret Sharing with Hidden Samples

Hidden Sample: η is secret shared among P_1, \ldots, P_n



- The output is unbiased
- **Optimal amount of noise** (i.e. as with a trusted curator)
- ▶ No accuracy degradation even if n-1 users collude ¹¹
- Expensive in communication

¹¹Boenisch, Franziska, et al. *Is Federated Learning a Practical PET Yet?*. arXiv preprint arXiv:2301.04017 (2023).

Evaluation: Private Gaussian Samples

Widely used in distributed DP (among other applications)

Prior Work 12: Central Limit Theorem(CLT)

each sample requires a large amount of seeds

We propose methods that require only **one seed per sample**:

Inversion Method:

- inverse CDF has no closed form
- approximation with Series (GOPA: InvM-S)
- approximation with Rational Functions (InvM-R)

Box Müller(BM):

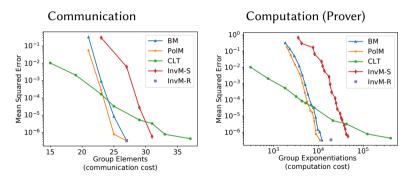
- requires log, sqrt, sin, cos
- ► Polar Method(PolM) is optimized to avoid sin, cos

¹²Dwork et al. Our Data, Ourselves: Privacy Via Distributed Noise Generation. EUROCRYPT 2006.

Evaluation: Private Gaussian Samples

We compare (for different precision parameters)

- ► Statistical quality: MSE to an ideal Gaussian over 10⁷ samples
- Cryptographic cost of ZKPs per sample



- ► If quality is more important: PolM and BM (< 0.5s, < 1 KB)
- ► Otherwise: CLT can generate fast samples (10 ms)

Takeaways

Assuming the existence of a bulletin board

- ► Formalize secure randomness generation
- Propose sampling procedure for arbitrary distributions
- Generate private Gaussian samples efficiently

Outline

Focus:

Distributed Mean Estimation under Differential Privacy constraints

Contributions:

- An accurate, scalable and verifiable protocol for federated differentially private averaging. Machine Learning, 2022.
 with Aurélien Bellet and Jan Ramon.
- 2. Private sampling with identifiable cheaters. PoPETS 2023 with Florian Hahn, Andreas Peter and Jan Ramon
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- Conclusion

Distributed Mean Estimation under DP

Problem: Private Mean Estimation

- ightharpoonup Set $U = \{1, ..., n\}$ of parties
- ► Each party $u \in U$ has a private value X_u (scalars, gradients, models..)
- No party is trusted with the data of others
- ▶ Goal: Estimate $\frac{1}{n} \sum_{u} X_{u}$ while satisfying differential privacy constraints

New unexpected events:

Parties might drop out in the middle of the computation

GOPA

```
Input: graph G, canceling variance \sigma_{\Lambda}^2, independent variance \sigma_{\eta}^2
   for all neighbor pairs \{u, v\} \in E(G) do
       1a. u and v draw canceling noise term \delta \sim \mathcal{N}(0, \sigma_{\Lambda}^2)
       1b. set \Delta_{uv} \leftarrow \delta, \Delta_{vu} \leftarrow -\delta
   end for
   for each user \mu \in U do
       2. u draws independent noise term \eta_u \sim \mathcal{N}(0, \sigma_n^2)
       3. u computes \hat{X}_{ii} \leftarrow X_{ii} + \sum_{u \in \mathcal{V}} \Delta_{ii,v} + \eta_{ii}
   end for
   4. Average \hat{X}_1, \dots, \hat{X}_n in the clear (Gossip Avg. or Server)
                       Algorithm 2: GOPA (GOssip for Private Averaging)
```

- ► Unbiased estimate of the average: $\hat{X}^{avg} = \frac{1}{n} \sum_{u} \hat{X}_{u}$ with variance σ_{η}^{2}/n
- Secure Aggregation has a similar structure but with cryptographic noise

Drop-out Harm

If the set *D* of parties drop-out before finishing.

$$\hat{X}^{avg} = \sum_{u \in O} \hat{X}_u = \sum_{u \in O} \hat{X}_u + \eta_u + \sum_{v \in D \cap N(u)} \Delta_{v,u}$$

Where *O* is the set of online parties.

Reparation

- ► In Secure Aggregation
 - abort and re-start
 - use a centrally orchestrated recovery
- ► In Gopa
 - ▶ the **harm is bounded** \rightarrow depends on σ_{Δ}^2
 - a recovery mechanism is also possible → partially mitigates the problem

Our Contributions

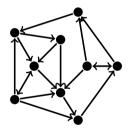
- 1. Accuracy in the Order of Central DP when no drop-outs occur
 - Unlike Local DP
- 2. Fully Decentralized Setting
 - Unlike Secure Aggregation
- 3. Better **Robustness to Drop-outs** than other decentralized protocols
 - with respect to previous protocols (e.g. GOPA)
- 4. Low Communication Cost
 - Comparable to GOPA

- ► Synchronous Gossip: *T* gossip rounds
- ► At each round $t \in \{1, ..., T\}$:

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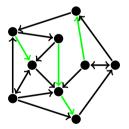
- ▶ model interaction with directed graphs $G_t = (P, E_t)$
- weighted adjacency matrices $W_t \in \mathbb{R}^{n \times n}$:

$$W_{t;j,i} \begin{cases} > 0 & \text{if } (i,j) \in E_t \\ = 0 & \text{otherwise} \end{cases}$$

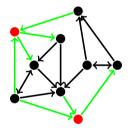


- ► Synchronous Gossip: *T* gossip rounds
- ▶ At each round $t \in \{1, ..., T\}$:

- \triangleright set O_t of messages are *observed*
- have crucial impact in privacy



- ► Synchronous Gossip: *T* gossip rounds
- ▶ At each round $t \in \{1, ..., T\}$:
 - $ightharpoonup C \subset P$ parties are *corrupted*
 - observe all incoming and outgoing messages
 - Assume Semi-honest:
 - collude
 - don't deviate from the protocol
 - $ightharpoonup W_t$ **is known** by the adversary
 - as in [Cyffers et al., ICML 2024]



```
Input: X \in [0, 1]^n, W_1, \ldots, W_T \in \mathbb{R}^{n \times n}

for all i \in U do

y_i^{(0)} \leftarrow X_i

end for

for t \in \{1 \ldots T\} do

for all i \in U do

y_i^{(t)} \leftarrow \sum_{j \in U} W_{t;i,j} y_j^{(t-1)}

end for
```

Algorithm 3: Classic (Synchronous) Gossip

Gossip Averaging ^a

If W_1, \ldots, W_T

- ▶ have good spectral properties then it converges to $\frac{1}{n} \sum_{i \in U} X_i$.
 - not private

^a[Boyd, Stephen, et al. "Randomized gossip algorithms." IEEE transactions on information theory, 2006]

```
Input: X \in [0, 1]^n, W_1, ..., W_T \in \mathbb{R}^{n \times n}
for all i \in U do
   Sample \eta_i \sim \mathcal{N}(0, \sigma_{ldn}^2)
   y_i^{(0)} \leftarrow X_i + \eta_i
end for
for t \in \{1 ... T\} do
    for all i \in U do
   y_i^{(t)} \leftarrow \sum_{j \in U} W_{t;i,j} y_i^{(t-1)}
end for
```

Algorithm 4: Muffliato

Muffliato a

good privacy and scalability

However,

- accurate for relaxed DP
- inaccurate in our DP setting (as in LDP)

^a[Cyffers et al, NeurIPS 2022]

```
Input: X \in [0, 1]^n, W_1, ..., W_T \in \mathbb{R}^{n \times n}
for all i \in U do
    Sample \eta_i^* \sim \mathcal{N}(0, \sigma_+^2)
   Sample (z_{i,1},\ldots,z_{i,T}) \sim \mathcal{D}(X_i + \eta_i^*)
   v_{\cdot}^{(0)} \leftarrow z_{i,1}
end for
for t \in \{1...T\} do
    for all i \in U do
   y_i^{(t)} \leftarrow \sum_{j \in U} W_{t;i,j} y_i^{(t-1)} + z_{i,t}
end for
Compute \frac{1}{n} \sum_{i \in P} y_i^{(T)} with Gossip (Alg. 3)
```

Algorithm 5: Incremental Averaging (IncA)

Incremental Averaging (IncA):

- $\sum_{t=1}^{T} \mathbf{z}_{i,t} = X_i + \eta_i^*$
- protect privacy
- don't harm accuracy
 - have small variance
- robust to drop-outs
- ▶ If $W_1 \dots W_T$ are col. stochastic

$$\frac{1}{n}\sum_{i\in U}y_i^{(T)}=\frac{1}{n}\sum_{i\in U}X_i+\eta_i^*$$

 $\triangleright \eta_i^*$ has small variance

```
Input: X \in [0, 1]^n, W_1, ..., W_T \in \mathbb{R}^{n \times n}
for all i \in U do
    Sample \eta_i^* \sim \mathcal{N}(0, \sigma_{\star}^2)
    Sample \eta_{i,1} \dots \eta_{i,T} \sim \mathcal{N}(0, \sigma_{\Lambda}^2)
    y_{i}^{(0)} \leftarrow \frac{1}{\tau}(X_{i} + \eta_{i}^{*}) + \eta_{1,1}
end for
for t \in \{1 ... T - 1\} do
    for all i \in U do
    y_i^{(t)} \leftarrow \sum_{i \in U} W_{t;i,i} y_i^{(t-1)} + \frac{1}{\tau} (X_i + \eta_i^*) - \eta_{i,t} + \eta_{i,t+1}
end for
y_i^{(T)} \leftarrow \sum_{i \in U} W_{T;i,j} y_i^{(T-1)} - \eta_{i,T}
Compute \frac{1}{n} \sum_{i \in P} y_i^{(T)} with Gossip (Alg. 3)
       Algorithm 6: Incremental Averaging (IncA)
```

Incremental Averaging (IncA):

$$(z_{i,1},\ldots,z_{i,T}) \sim \mathcal{D}(X_i + \eta_i^*)$$

$$\sum_{t=1}^{T} \mathbf{z}_{i,t} = X_i + \eta_i^*$$

- protect privacy
- don't harm accuracy
- have small variance
- robust to drop-outs
- If $W_1 \dots W_T$ are col. stochastic

$$\frac{1}{n}\sum_{i\in U}y_i^{(T)}=\frac{1}{n}\sum_{i\in U}X_i+\eta_i^*$$

 $\triangleright \eta_i^*$ has small variance

Privacy: Abstract Result

Given $W = \{W_1, ..., W_T\}$ the adversary can see:

$$BX + A\eta = y_{obs}$$

where

- \triangleright X, η : unknowns
- \triangleright B(W), A(W): known coefficients
- $\bigvee y_{obs} = \{(y_i^{(t)}) : i \text{ was observed at iteration } t\}$
- $ightharpoonup \eta$ eta should have large dimension for privacy

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Theorem (Abstract Result)

Let
$$\Sigma_{\eta} = var(\eta)$$
. IncA is (ϵ, δ) -DP if

$$t^{\top} (A \Sigma_{\eta} A^{\top})^{-1} t < \frac{\epsilon^2}{2 \ln(1.25/\delta)}$$
 for all columns t of B.

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Theorem (Abstract Result)

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 for all columns t of B.

▶ Tight accounting of ϵ , δ based on the structure of correlations

Privacy: Central DP accuracy

For all $(i, t) \in P \times [0, T - 1]$, let

$$a^{(i,t)} := W_{t;:,i} - \mathbb{1}_i \in \mathbb{R}^n$$

(associated with the outgoing edges of party *i* at iteration *t*)

and

$$H := \left\{ a^{(i,t)} : (i,t) \in P \times [0,T-1] \text{ and } y_i^{(t)} \text{ is not observed} \right\}$$

Theorem (Positive results)

lf

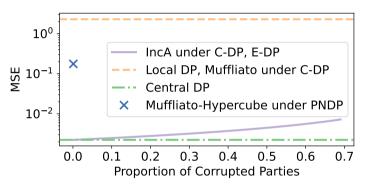
- $ightharpoonup \sigma_{\Lambda}^2$ sufficiently large and
- ► *H* has at least n_H 1 **linearly independent** vectors

then

► IncA is (ϵ, δ) -DP with Central DP accuracy.

Experiments: Accuracy without Drop-out

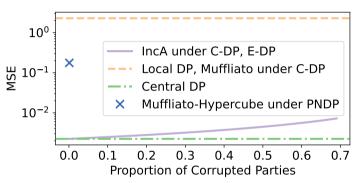
No Dropout,
$$\epsilon = 0.1$$
, $\delta = 10^{-5}$, $n = 1024$



- matches accuracy of GOPA and Secure Aggregation
- solely relaxing to PNDP is substantially less accurate

Experiments: Accuracy without Drop-out

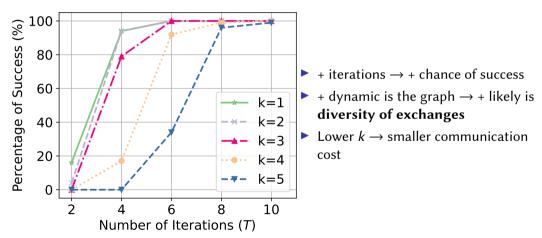
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- ► When is this accuracy achieved?

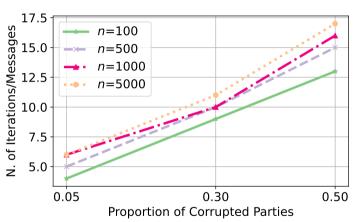
Best topologies without Drop-out

- ▶ G_t is k-out graph for each $t \in \{1, ..., T\}$
- ▶ 30% Corrupted Parties (right), No Dropout, 100 simulations, n = 100,



Communication without Dropout

k = 1, 100% of success over 10^5 runs

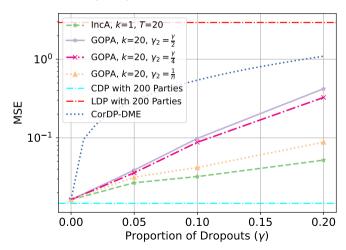


Low communication even with large amount of colluders

Performance with Dropout

Comparison with GOPA for similar communication and CorDP-DME

10% corrupted parties,
$$n = 200$$
, $\epsilon = 0.2$, $\delta = 10^{-5}$



- increasing T increase the accuracy of IncA
- Best performance of IncA is with k = 1
- IncA outperforms the other protocols

Negative results

lf

- 1. the graph is static $(W_1 = W_2 = \cdots = W_2)$
- 2. the adversary observes
 - only 2 nodes during all execution (is easy with static graphs)

then it is not possible to obtain CDP accuracy with our previous result.

static graphs → not sufficient exchange diversity

Takeaways

- DP-DME can be done canceling noise across iterations
- is shown to be accurate, communication efficient and robust to collusion
- incremental injection reduces the variance of canceling noise
- ▶ low variance increase robustness to parties dropping-out

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Conclusion

Presented correlated noise approaches:

- Can substantially increase accuracy of DP mechanisms
- ► Hit a good balance between noise variance and communication
- Variance can be further reduced with incremental injection
- Non-cryptographic noise can withstand failures

Using a bulletin board one can prove

- correct computations via ZKPs
- randomized behaviors

with tractable in communication and computation cost.

Perspectives

Further improve current work:

- Dropout noise correction on higher level systems
- ► Incremental averaging: Increase the number of interactions per iteration
- Incremental avg. (II): Theoretical bounds of correlated noise variance

Use correlated noise for other types of transformation

- Decentralized SGD ¹³
- Across ML Iterations ¹⁴

Fine-grained analysis of the cost of a bulletin board

¹³Allouah, Youssef, et al. "The Privacy Power of Correlated Noise in Decentralized Learning." ICML 2024

¹⁴Kairouz, Peter, et al. "Practical and private (deep) learning without sampling or shuffling." ICML 2021.

Perspectives (II)

Increase robustness against poisoning on X_u :

- ► Byzantine Aggregation ¹⁵
- Verification of local computations ¹⁶
- Verification of data correctness across time

Accurately estimate the threats:

- View
- Knowledge
- Computational Capabilities

of the adversary.

 $^{^{15}}$ Allouah, Youssef, Rachid Guerraoui, and John Stephan. "Towards Trustworthy Federated Learning with Untrusted Participants."

¹⁶Xing, Zhibo, et al. "Zero-knowledge proof meets machine learning in verifiability: A survey.", arXiv 2023

Thank you!

Questions?