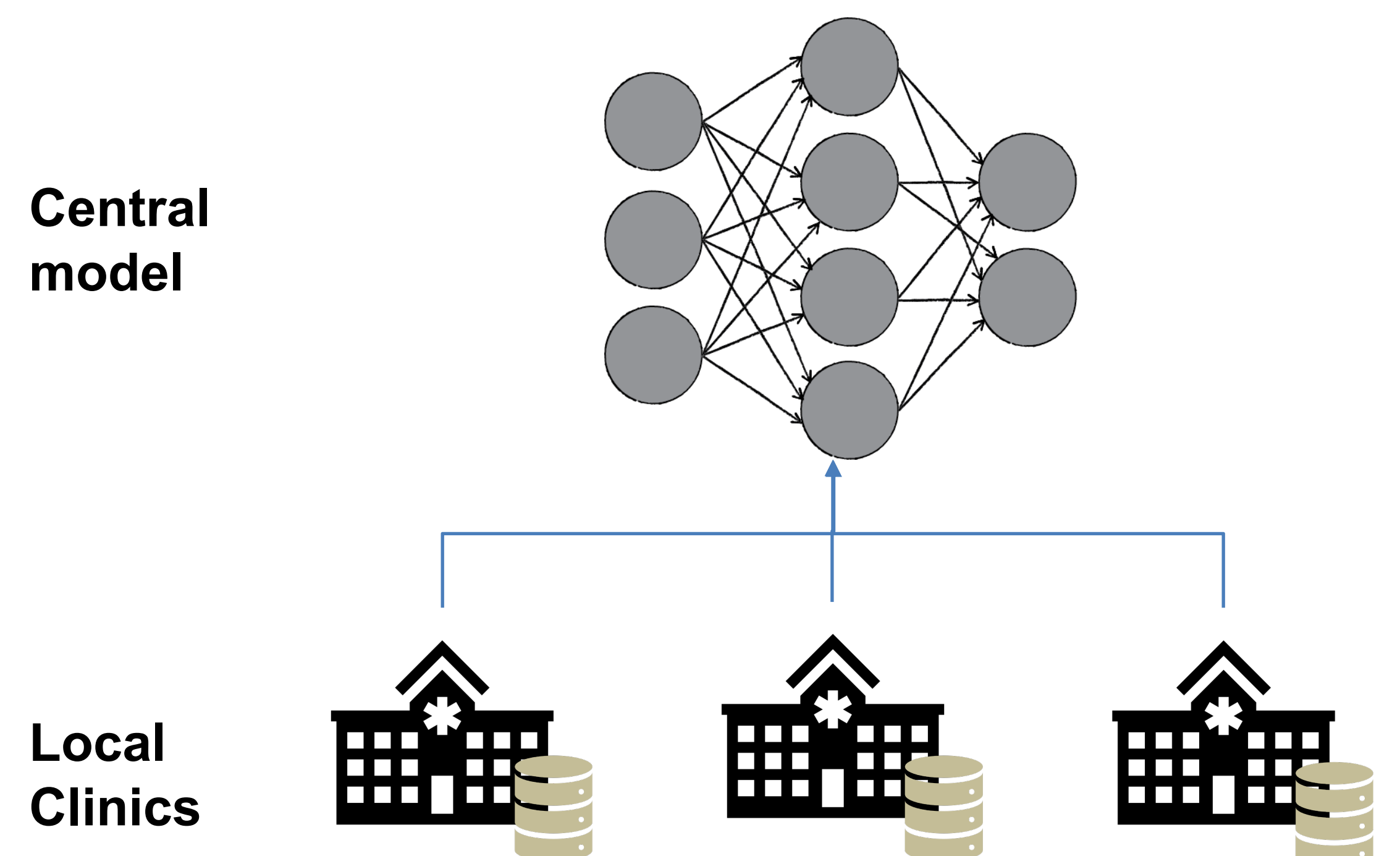


We want to train models on distributed medical data.

Machine learning in the medical domain comes with a number of challenges, such as:

- **Privacy:** Raw data resides in silos. Only aggregated data can be transferred to a central server. But even aggregated data such as model updates can be used to **reconstruct training data**.
- **Communication efficiency:** Deep neural networks need substantial **network bandwidth** for distributed training. This can be challenging for hospital data centers.
- **Heterogeneity:** In machine learning, examples are often assumed to be independent and identically distributed (i.i.d.) This is often violated in practice, e.g., due to **distributional differences** between local data sources.



Noisy Gradient Descent

Many machine learning problems can be formulated in the framework of differentially private empirical risk minimization (**DP-ERM**). Here, we want to minimize an average loss subject to a privacy constraint.

$$F(\theta) = \frac{1}{N} \sum_n f(\theta; x_n)$$

Privacy constraint: **Differential privacy** (DP) guarantees that similar training datasets lead to similar models, in a probabilistic sense. It limits the ability of an adversary to identify a dataset by observing the trained model. This is usually achieved by adding noise to the gradient:

$$\theta_{t+1} = \theta_t - \eta_t (\nabla F(\theta_t) + \zeta_t), \quad \zeta_t \sim \mathcal{N}(0, \sigma_t^2 I)$$

Problem: Noisy Gradient Descent is very sensitive to the **hyperparameters** (noise variance, step size, etc.). Tuning these parameters manually is inefficient and adds an extra privacy cost to the algorithm.

Instead, we consider a hyperparameter selection rule based on optimizing the **privacy-utility ratio** (PUR) at each iteration:

$$\text{minimize} \quad \text{PUR}(\sigma_t^2, \eta_t) \stackrel{\text{def}}{=} \frac{\text{Privacy}(\sigma_t^2)}{\text{Utility}(\sigma_t^2, \eta_t)}$$

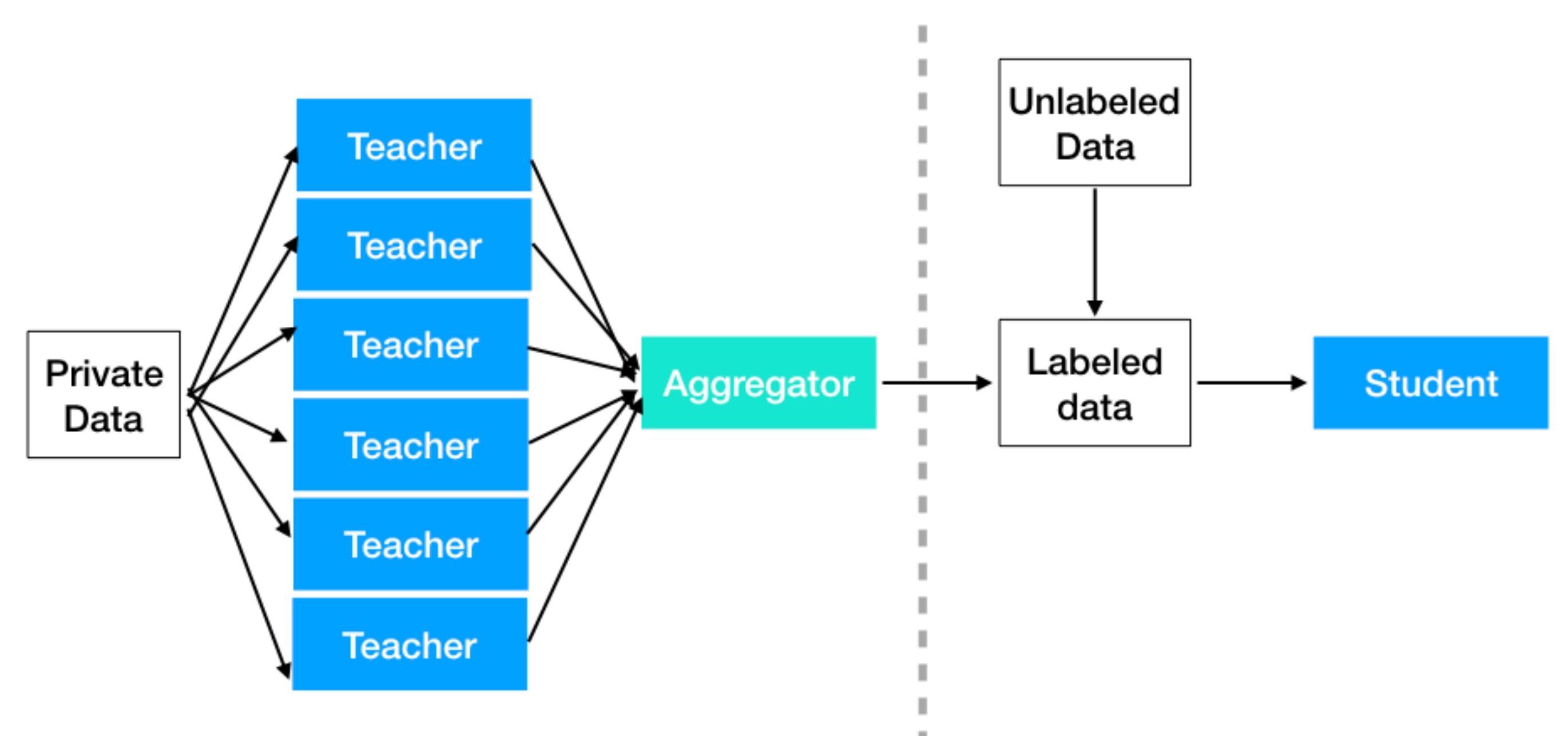
Our results

- The PUR-optimal hyperparameters lead to a **constant signal-to-noise ratio**, and a constant step size.
- According to PUR, more privacy budget should be allocated to later iterations, when the gradient is smallest.
- Empirically, the selection rule performs well across a wide range of datasets. It often outperforms the best constant noise variance known **in hindsight**.



Full paper

Privacy-Aware Ensembles



Background: Private Aggregation of Teacher Ensembles (PATE) can be used to **merge locally trained models** into a privacy-preserving central model. The predictions of local models are aggregated by **noisy majority voting**

$$\hat{Y}_{Ensemble} = \text{Count}(Y_1, \dots, Y_K) + \mathcal{N}(0, \sigma^2 I)$$

Problem: Majority voting is only suited for single-dimensional classification tasks. How do we deal with **high-dimensional** tasks, such as medical image segmentation? Suggestion:

Dimensionality reduction

$$\hat{Y}_{Ensemble} = \text{Decode} \left(\frac{1}{K} \sum_k \text{Encode}(Y_k) + \mathcal{N}(0, \sigma^2 I) \right)$$

Our results

- Out of the box, PATE does not perform well on MRI tumor segmentation data.
- Dimensionality reduction can vastly improve PATE's performance on high-dimensional tasks.
- For PCA, we get closed-form expressions for the optimal compression rate and mean-squared error.



Full paper