Privacy Attacks on Deep Networks II

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Overview

- Review Membership Inference
- Understanding Overfitting
- Bayes-optimal Membership Inference
- Extending to Deep Models
- Homework 4
Recall

• Membership Inference
• Black-box Attacks
  • Naïve
  • Shadow Models
Membership Inference

• Universe, $U$, of points, $(x, y)$, of features ($x$) and labels ($y \in [C]$), distributed according to distribution, $\theta^*$.

• Training set, $S$, of $N$ points drawn from $\theta^*$.
  • $(x, y)$ drawn from the training set: $(x, y)$ chosen uniformly at random from the elements of $S$.
  • $(x, y)$ drawn from the general population (or test set): $(x, y)$ drawn directly from $\theta^*$.

• Target model, $\hat{g}$, learned by algorithm, $A$, which takes a training set and produces a model.
Membership Inference

• Draw a point, \((x, y)\), with \(\frac{1}{2}\) probability from the training set, and with \(\frac{1}{2}\) probability from the general population.
• Adversary predicts 1 \((x, y)\) was a training point) or 0 \((x, y)\) was not a training point).
• Advantage: true positive rate \(-\) false positive rate, or equivalently, \(2(accuracy - \frac{1}{2})\).
Membership Inference: Threat Models

• Black-box: adversary has black-box access to $\hat{g}$, i.e., given features, $x$, the adversary can obtain $\hat{y} = \hat{g}(x)$.
  • Adversary doesn’t have access to weights or internal activations.
  • Typically, we do assume adversary has access to $\mathcal{A}$.
  • We also assume adversary has access to some set of points, $\tilde{S}$, also drawn from $\theta^*$ (but disjoint from $S$).
• White-box: adversary additionally has access to the internals of $\hat{g}$, e.g., weights and biases.
Membership Inference: Threat Models

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  • We also assume adversary has access to some set of points, $\tilde{S}$, also drawn from $\theta^*$ (but disjoint from $S$).

• White-box: adversary additionally has access to the internals of $\hat{g}$, e.g., weights and biases.
Example

Non-sensitive information of patients with sensitive condition $X$

Model predicting non-sensitive target, e.g., height of patient

Bob was in training set (has condition $X$)

Adversary learns Bob has condition $X$
Naïve Attack

• If $\hat{y} = y$, predict 1, else predict 0. In other words we assume correctly classified points are training members, and incorrectly classified points are not.

• Advantage: *train accuracy* − *test accuracy*.

• Surprisingly, this attack is quite effective, i.e., compares similarly to more sophisticated attacks.
What’s Wrong with the Naïve Attack?

• High false positive rate (bad precision)
• Doesn’t quantify confidence in inference
Shadow Model Approach [1]

Train shadow model \( \tilde{g}(\tilde{S}_{in}) \)

Feed to \( \tilde{g} \)

Label “1”

Train attack model \( \tilde{g}(\tilde{S}_{out}) \)

Feed to \( \tilde{g} \)

Label “0”

(do this for each class)
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Can We Extend Shadow Models to White-Box Setting?

• Use internal outputs (activations) at each layer?
  • Not clear this would generalize because a shadow model may learn an entirely different internal representation
  • Was shown not to perform better than black-box approach
• Might want a more fundamental understanding of overfitting...
How Does Overfitting Manifest Itself?

• Idiosyncratic use of features
  • Some features happen to be useful for classification on training data but not on general distribution – these are evidence of overfitting
• We would like to use this intuition when designing our attack
Example

Sample of LFW training instances

Typical explanations on test instances of Tony Blair

Explanation [2] on training instance of Tony Blair with distinctive pink background. The model uses the background to classify the instance as Tony Blair.
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Key Idea

Membership information is leaked through the target model’s idiosyncratic use of features. Features that are distributed differently in the training data from how they are distributed in the general population provide evidence for or against membership.

Next we would like to formalize this intuition...
Example

• Suppose we have two distributions, $\theta^*$ and $\hat{\theta}$.

• Graph shows $\Pr[x|\theta]$, i.e., the probability of getting value $x$ from either $\theta^*$ or $\hat{\theta}$.

• When $\Pr[x|\theta^*] < \Pr[x|\hat{\theta}]$, we are more likely to have drawn $x$ from $\hat{\theta}$ than from $\theta^*$.

$x'$ was more likely to have been drawn from $\hat{\theta}$ than from $\theta^*$. 
Bayes-optimal Membership Inference Idea

- Universe, $U$, of points, $(x, y)$, of features ($x$) and labels ($y \in [C]$), distributed according to distribution, $\theta^*$. 

- Training set, $S$, of $N$ points drawn from $\theta^*$. 
  - Assume $S \sim \hat{\theta}$, i.e., the training set is distributed according to some distribution, $\hat{\theta}$. 
  - In expectation, $\hat{\theta} = \theta^*$, but in general the distributions may be different. For now, we take $\hat{\theta}$ to be the empirical distribution of $S$. 

- Idea: we want to make a model that predicts whether $(x, y)$ was more likely to have been drawn from $\hat{\theta}$ than from $\theta^*$. 
Example

• Suppose we have two distributions, $\theta^*$ and $\hat{\theta}$.

• Graph shows $\Pr[x|\theta]$, i.e., the probability of getting value $x$ from either $\theta^*$ or $\hat{\theta}$.

• When $\Pr[x|\theta^*] < \Pr[x|\hat{\theta}]$, we are more likely to have drawn $x$ from $\hat{\theta}$ than from $\theta^*$.

$x'$ was more likely to have been drawn from $\hat{\theta}$ than from $\theta^*$. 
Some Simplifications

• Assume data follows Gaussian Naïve Bayes assumption:
  • $\theta^* = \mathcal{N}(x|\mu^*_y, \Sigma^*)$ where $\Sigma^*$ is a diagonal matrix, which we will write as a vector, $\sigma^* \mathbf{1}$.
  • Same goes for $\hat{\theta}$

• Assume target model, $\hat{g}$, is linear softmax model, i.e.,
  $$
  \hat{g} = \text{softmax}(\hat{W} x + \hat{b}).
  $$

• We will eventually relax these assumptions.

$\mathcal{N}$ is the Gaussian function, i.e.,
$$
\mathcal{N}(x|\mu, \sigma^2) = \frac{1}{\sigma \sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right).
$$
Derivation

• Let $X$ and $Y$ be random variables that represent randomly drawn features and labels from either the training set (with 50% probability) or the general population (with 50% probability).

• Let $T$ be the event that $(X, Y) \in S$.

• Want to discover $m^y(x)$, an attack model that predicts the probability that $(x, y) \in S$. I.e.,

$$m^y = \Pr[T \mid X = x, Y = y]$$
Derivation

\[ m^y(x) = \Pr[T \mid X = x, Y = y] \]

\[ = \frac{\Pr[X = x \mid T, Y = y] \Pr[T]}{\Pr[X = x \mid Y = y]} \]

\[ = \frac{1}{2} \left( \Pr[X = x \mid T, Y = y] \frac{1}{2} \right) \]

we can apply Bayes’ rule to this

we can apply the rule of total probability

here, partitioning on whether or not (x,y) was in the training set
Derivation

\[
\frac{\Pr[X = x \mid T, Y = y]}{\frac{1}{2} (\Pr[X = x \mid T, Y = y] + \Pr[X = x \mid \neg T, Y = y])}
\]

we can divide the top and bottom by the numerator, so the numerator becomes 1

this also becomes 1

we can multiply the log by -1 and flip the fraction, to get an equivalent expression in the form of a sigmoid function.

\[
\frac{1}{1 + \exp \left(\log \frac{\Pr[X = x \mid T, Y = y]}{\Pr[X = x \mid \neg T, Y = y]}\right)}
\]

this is a fraction of two probabilities, which are both in the range \([0,1]\), thus it is non-negative so we can use the identity \(v = \exp(\log(v))\) for \(v > 0\).

sigmoid function
Derivation

\[
\delta \left( \log \frac{\Pr[X = x \mid T, Y = y]}{\Pr[X = x \mid \neg T, Y = y]} \right)
\]

using the Naïve Bayes assumption, we can write each of these probabilities as a product of the probabilities of observing each individual feature

\[
= \delta \left( \log \prod_j \frac{\mathcal{N}(x_j \mid \hat{\mu}_{yj}, \hat{\sigma}_j^2)}{\mathcal{N}(x_j \mid \mu_{yj}^*, \sigma_{j}^*)} \right)
\]

then we can use the fact that the log of a product is the sum of the logs

\[
= \delta \left( \sum_j \frac{(x_j - \mu_{yj}^*)^2}{2\sigma_j^2} - \frac{(x_j - \hat{\mu}_{yj})^2}{2\hat{\sigma}_j^2} + \log \left( \frac{\sigma_j^*}{\hat{\sigma}_j} \right) \right)
\]

here we have also applied the log to the Gaussian function
Derivation

Notice that if we expand the polynomial, we get a term (call it $v_j^y$) multiplied by $x_j^2$, plus a term (call it $w_j^y$) multiplied by $x_j$, plus a constant (call it $b_j^y$). Thus we can think of this sum as a dot product.

$$= \delta \left( \sum_j \frac{(x_j - \mu_y^j)^2}{2\sigma_y^2} - \frac{(x_j - \hat{\mu}_y^j)^2}{2\hat{\sigma}_y^2} + \log \left( \frac{\sigma_y^*}{\hat{\sigma}_y} \right) \right)$$

$$= \delta \left( v^y \, x^2 + w^y \, x + b^y \right)$$

where

$$v_j^y = \frac{1}{2\sigma_y^2} - \frac{1}{2\hat{\sigma}_y^2}, \quad w_j^y = \frac{\hat{\mu}_y^j}{\hat{\sigma}_y^2} - \frac{\mu_y^j}{\sigma_y^2},$$

$$b^y = \sum_j \left( \frac{\mu_y^2}{2\sigma_y^2} - \frac{\hat{\mu}_y^2}{2\hat{\sigma}_y^2} \right) + \log \left( \frac{\sigma_y^*}{\hat{\sigma}_y} \right)$$

this is a quadratic model (quadratic decision boundary)
One More Simplification

• We notice that in the previous equation gives us a quadratic decision boundary
• In expectation, \( \hat{\sigma} = \sigma^* \). If we assume \( \hat{\sigma} = \sigma^* = \sigma \), then \( \nu^y \) becomes zero, and we get a linear model, with

\[
\begin{align*}
\nu^y &= \frac{\hat{\mu}_y - \mu_y^*}{\sigma^2} \quad \text{and} \quad b^y = \sum_j \frac{\mu^2_{yj} - \hat{\mu}^2_{yj}}{2\sigma^2_j}
\end{align*}
\]
Something’s Missing

• This analysis tells us that the optimal membership predictor in this case is a linear model with weights $w^y = \frac{\mu^*_y - \mu^*_y}{\sigma^2}$, and intercepts, $b^y = \sum j \frac{\mu^*_y - \hat{\mu}_y}{2\sigma^2}$. However, we still have a problem...

  • We don’t know the actual parameters of $\hat{\theta}$!
  • Data may not be well-modeled by a Gaussian distribution anyway.
  • Idea: we would like to express $w^y$ and $b^y$ in a way that doesn’t depend on the parameters of the distribution.
Getting Around Not Knowing $\hat{\theta}$ and $\theta^*$

- We will make use of the fact that softmax regression on Gaussian Naïve Bayes data converges to the Bayes-optimal classifier, which has weights and intercepts, $W = \frac{\mu}{\sigma^2}$ and $b = \sum_j \frac{-\mu_j^2}{2\sigma^2}$.

- Thus, if $\hat{g}$ has converged, $\hat{W}_{:,y} = \frac{\hat{\mu}_y}{\sigma^2}$, and $\hat{b}_y = \sum_j \frac{-\hat{\mu}_y j}{2\sigma^2}$.

- We will also use $\tilde{S}$ as a proxy for $\theta^*$, i.e., we assume that $\tilde{\theta} \approx \theta^*$.

- Similarly, if we train a proxy model, $\tilde{g}$, to convergence on $\tilde{S}$, $\tilde{W}_{:,y} \approx \frac{\mu^*_y}{\sigma^2}$, and $\tilde{b}_y \approx \sum_j \frac{-\mu^*_y j}{2\sigma^2}$.

- Finally, we conclude that $w^y = \hat{W}_{:,y} - \tilde{W}_{:,y}$ and $b^y = \hat{b}_y - \tilde{b}_y$.

  doesn't depend on the distribution parameters!
Linear Bayesian Membership Inference

**Algorithm 1: The Linear bayes MI Attack**

```python
def createAttackModel (\( \hat{g}, \tilde{S} \)):
    \( \hat{g} \leftarrow \text{trainProxy}(\tilde{S}) \)
    \( w^y \leftarrow \hat{g} . W.y - \tilde{g} . W.y \quad \forall y \in [C] \)
    \( b^y \leftarrow \hat{g} . b.y - \tilde{g} . b.y \quad \forall y \in [C] \)
    return \( \lambda(x,y) : \delta(w^y^T x + b^y) \)

def predictMembership (\( m, x, y \)):
    return 1 if \( m^y(x) > \frac{1}{2} \) else 0
```
Optimizations

• We can train multiple proxy models on various subsets of the proxy data ($\tilde{S}$) and average their weights to get a better approximation of the true distribution.
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How Would We Apply this to an Arbitrary Layer of a Network?

• Recall internal influence [2].
  • One axiom of Internal Influence was *linear agreement*: for linear models, the influence of a feature is its weight in the linear model.
  • Idea: use influence instead of weight for attacking internal layers.
Local Linear Approximations

• Intuitively the gradient gives a local linear approximation of a function.
• For slice, \( \langle g, h \rangle \), of a deep network, \( f \), we can locally approximate \( g \) using internal influence.
• Recall, internal influence is given by

\[
\chi_j(g \circ h, P') = \int_{z \in h(X)} \left. \frac{\partial g}{\partial z_j} \right|_z P'(z) dz
\]

Recall, a slice, \( \langle g, h \rangle \), of a deep network, \( f \), satisfies \( f = g \circ h \).
Local Linear Approximations

• When we set the distribution of interest to $P^Z_{z^0}$, a uniform distribution over the linear interpolation from $z^0$ to $z$ (essentially, this recovers Aumann-Shapley for point, $z$, and baseline $z^0$), internal influence has a property called efficiency (sometimes called completeness). Completeness states

$$\sum_j \chi_j(g \circ h, P^')(z_j - z^0_j) = g(z) - g(z^0)$$

• Thus, when we set the baseline to 0, $g(z)$ is approximated by $\bar{g}(z) = \bar{W}z + \bar{b}$ where $\bar{W} = \chi(g \circ h, P^0_Z)$ and $\bar{b} = g(0)$. 
Deep Bayesian Membership Inference

**Algorithm 3**: The Deep bayes MI Attack

```python
def createAttackModel (\( \hat{g} \circ \hat{h}, \tilde{S} \)):
    \( \tilde{S}' \) ← [\((\hat{h}(x), y)\) for \((x, y)\) ∈ \( \tilde{S} \)]
    \( \tilde{g} \) ← trainProxy(\( \tilde{S}' \))
    \( w^y \) ← \( \lambda(z) : \chi(\hat{g} \circ \hat{h}, P^z_0) - \chi(\tilde{g} \circ \hat{h}, P^z_0) \) \( \forall y \in [C] \)
    \( b^y \) ← \( \hat{g}(0)_y - \tilde{g}(0)_y \) \( \forall y \in [C] \)
    return \( \lambda(x, y) : \delta \left( w^y (\hat{h}(x))^T \hat{h}(x) + b^y \right) \)

def predictMembership (\( m, x, y \)):
    return 1 if \( m^y(x) > \frac{1}{2} \) else 0
```
Illustration

\[ \tilde{S} \xrightarrow{\text{Feed to } \hat{h}} \hat{h}(\tilde{S}) \]

Train proxy model

Use influence towards class \( y \) to get local linear approximation

\[ \hat{g} \xrightarrow{\text{Use influence towards class } y} \hat{\chi}_y \]

\[ \hat{g}(0)_y \]

Subtract influences to get weights to attack model

\[ \hat{g} \xrightarrow{\text{Subtract influences to get weights to attack model}} \hat{\chi}_y \]

\[ \hat{g}(0)_y \]

(influence towards class \( y \) of the inputs of \( \hat{g} \))

(Do this for each class)
Combining Attacks on Multiple Layers

- AND or OR of predictions at each layer.
- Majority vote on predictions at each layer.
- Learn a network to combine the outputs.
- Work out a creative solution for the homework!
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Homework 4 (part II)

• You will implement shadow models and the deep Bayesian attack for arbitrary layers.
  • Influence measure will be provided
• For final part (extra credit) combine attacks on multiple layers to attack LeNet model trained on LFW.
• Main function tests accuracy of the attack.
Shadow Attack Starter Code

Implement:

def build_attack_model(
    target_model,
    shadow_data,
    shadow_labels,
    num_shadow_models=10)

def evaluate_membership(attack_model, y_pred, y)

You should make use of:

split = DataSplit(labels, seed)
split.in_idx, split.out_idx
Deep Bayesian Attack Starter Code

Implement:

```python
def build_attack_model(
    target_model,
    shadow_data,
    shadow_labels,
    attack_layer,
    num_shadow_models=10)

def evaluate_membership(attack_model, y_pred, y)
```
Deep Bayesian Attack Starter Code

You should make use of:

```python
split = DataSplit(labels, seed)
split.in_idx  # Use in_idx for proxy models!

attack_model = AttackModelInfo(W, b)

infl_measure = InfluenceMeasure(model, c, layer)
influence = infl_measure(Z)

g = TopOfModel(model, layer)
y_hat = g(Z)
```
References
