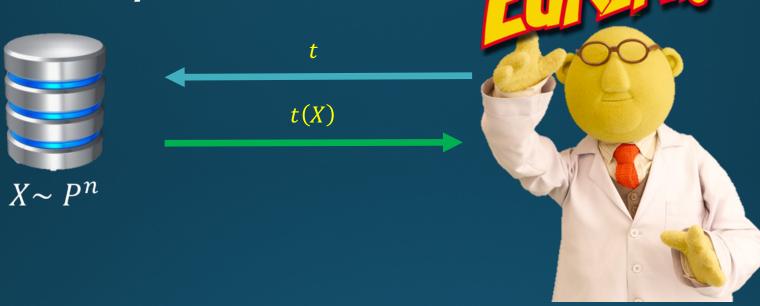
Ryan Rogers

Leveraging Privacy in Data Analysis

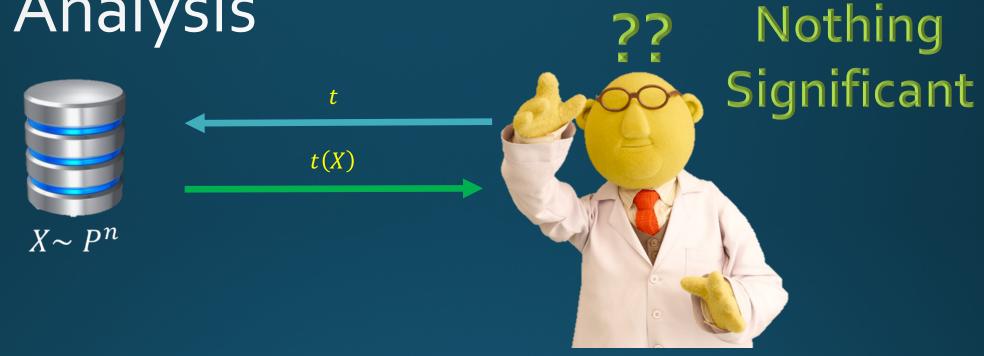
Data Analysis



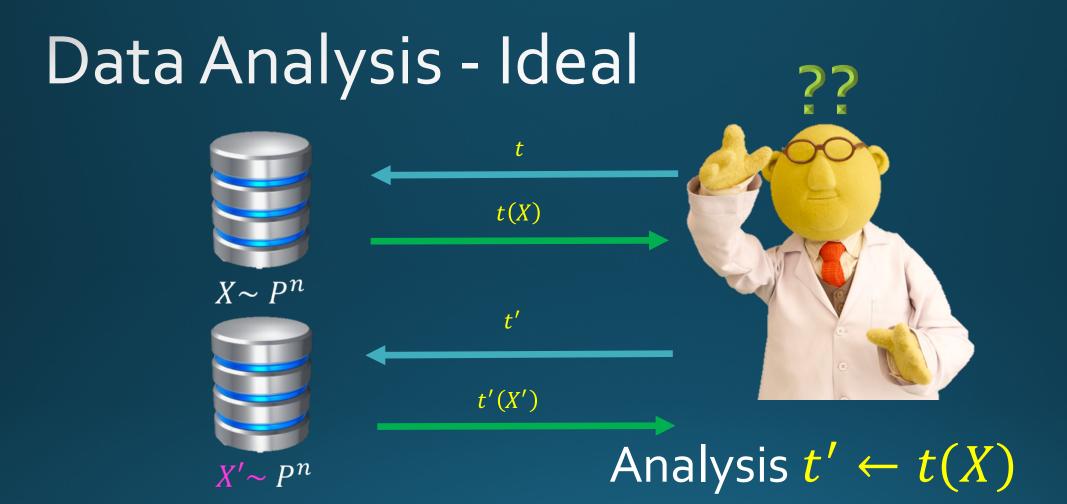


Analysis t

Data Analysis

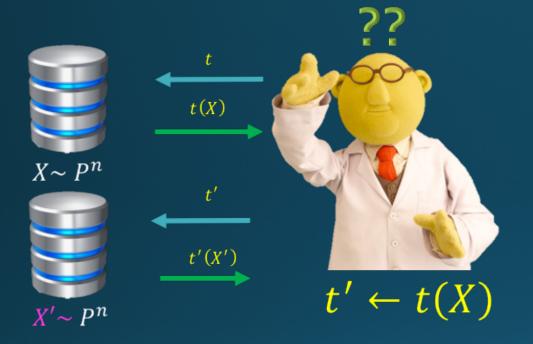


Analysis $t' \leftarrow t(X)$

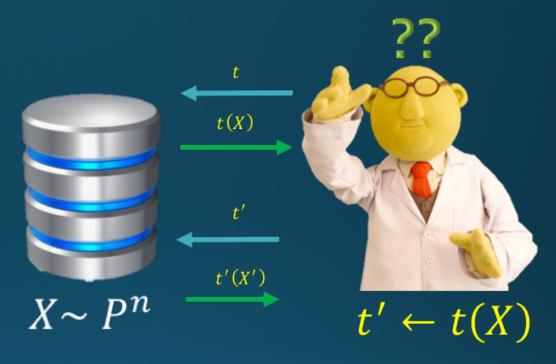


A lot of existing theory assumes tests are selected independently of the data.

Ideal World



Real World



How can we provide statistically valid answers to adaptively chosen analyses?





The Statistical Crisis in Science

Data-dependent analysis—a "garden of forking paths"— explains why many statistically significant comparisons don't hold up.

Andrew Gelman and Eric Loken

here is a growing realization a short mathematics test when it is that reported "statistically sig- expressed in two different contexts, nificant" claims in scientific involving either healthcare or the

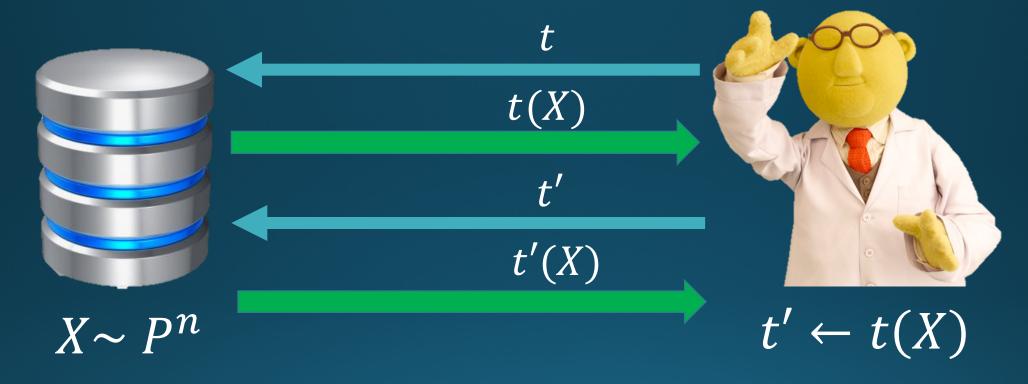
This multiple comparisons issue is well known in statistics and has been called "p-hacking" in an influential military The question may be frameder. 2011 research finding is

military The question may be frameder. 2011 research finding is

and analytical modes: when the psychology remilitary The question may be frameder. 2011 research finding is

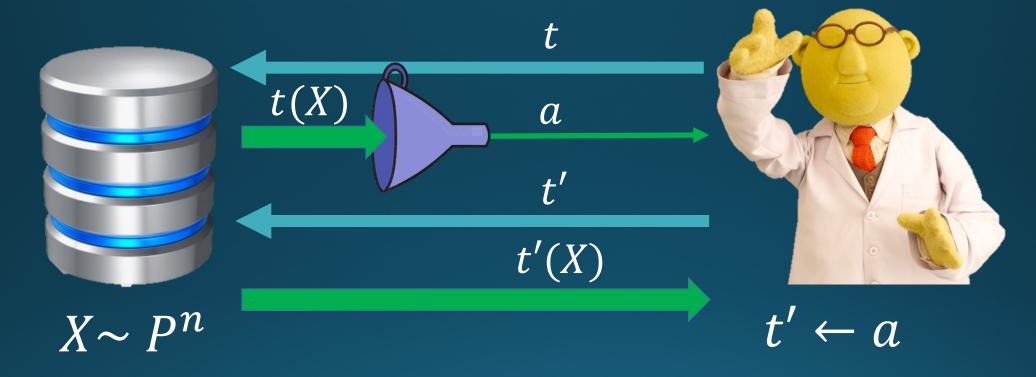
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Adaptive Data Analysis



How can we provide statistically valid answers to adaptively chosen analyses?

Adaptive Data Analysis



Answer: Limit the info learned about the dataset with each analysis [Dwork,Feldman,Hardt,Pitassi,Reingold,Roth'15].

Differential Privacy [Dwork, McSherry, Nissim, Smith'06]

- Limit information by making each analysis differentially private.
- A randomized algorithm $A: D^n \to Y$ is (ε, δ) -differentially private if for any neighboring data sets $x, x' \in D^n$ and for any $S \subseteq Y$,

$$P(A(x) \in S) \le e^{\varepsilon} P(A(x') \in S) + \delta$$

• Ensures a stability guarantee on an algorithm.

Contributions

- Generalized and unified previous results on adaptive data analysis and its connection with DP [R, Roth, Smith, Thakkar'16].
 - Specifically with post-selection hypothesis testing.
- Differentially private hypothesis tests [Gaboardi, Lim, R, Vadhan'16], [Kifer, R'16].
 - Ensures statistical validity and privacy.
- Composition theorems for DP when privacy parameters can be selected adaptively [R,Roth,Ullman,Vadhan'16].

Thanks!