

Theory of Differential Privacy

Lecture 2:

DP, Randomized Response, Laplace Mechanism.

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k-anonymity

= data release is k-anonymous

if $\forall$ record i has at least

$k-1$ records with identical
"non-sensitive" attributes.

	Non-Sensitive			Sensitive
i	Zip code	Age	Nationality	Condition
1	130**	<30	*	AIDS
2	130**	<30	*	Heart Disease
3	130**	<30	*	Viral Infection
4	130**	<30	*	Viral Infection
5	130**	≥ 40	*	Cancer
6	130**	≥ 40	*	Heart Disease
7	130**	≥ 40	*	Viral Infection
8	130**	≥ 40	*	Viral Infection
9	130**	3*	*	Cancer
10	130**	3*	*	Cancer
11	130**	3*	*	Cancer
12	130**	3*	*	Cancer

Cons

① Homogeneous block (e.g. 1-4 have same disease,
Alice is 29yo + lives in 13030)

[BUT NEW course]

② Composition of k-anonymous datasets

$\nrightarrow k' > 1$ - anonymous >

Randomized Response (Warner '65)

Input $x \in \{0, 1\}$ (secret, "has disease or not")

Output:

$$RR(x) = \begin{cases} x & \text{w.p. } 2/3 \\ 1-x & \text{w.p. } 1/3 \end{cases}$$

$Y = RR(x)$ random variable.

Prob.	$Y=0$	$Y=1$
$x=0$	$2/3$	$1/3$
$x=1$	$1/3$	$2/3$

randomness in R

$$\frac{\Pr[Y=1 | x=0]}{\Pr[Y=1 | x=1]} = \frac{1}{2}, \quad \frac{\Pr[Y=0 | x=1]}{\Pr[Y=0 | x=0]} = \frac{1}{2}$$

Bayes' Rule

$$\Pr[A|B] = \frac{\Pr[B|A] \cdot \Pr[A]}{\Pr[B]}$$

Interpretation

"I believe $x=0$ "

posterior belief

ℓ times more

than $x=1$,

$\ell =$

$$\frac{\Pr[x=0 | Y=0]}{\Pr[x=1 | Y=0]} = \frac{\Pr[x=0]}{\Pr[x=1]} \cdot \frac{\Pr[Y=0 | x=0]}{\Pr[Y=0 | x=1]} = \frac{\Pr[x=0]}{\Pr[x=1]} \cdot 2$$

prior

randomness in the world.

Randomized Response

$$x \in \{0, 1\}, \text{RR}_\varepsilon(x) = \begin{cases} x, & \text{w.p. } \frac{e^\varepsilon}{e^\varepsilon + 1} = p_\varepsilon \\ 1-x, & \text{w.p. } \frac{1}{e^\varepsilon + 1} = q_\varepsilon \end{cases} \quad \varepsilon \geq 0$$

$$\ominus \frac{\Pr[Y=1 | x=1]}{\Pr[Y=1 | x=0]} = e^\varepsilon, \text{ calculated similarly as before} \\ (\text{where } \varepsilon = \ln 2).$$

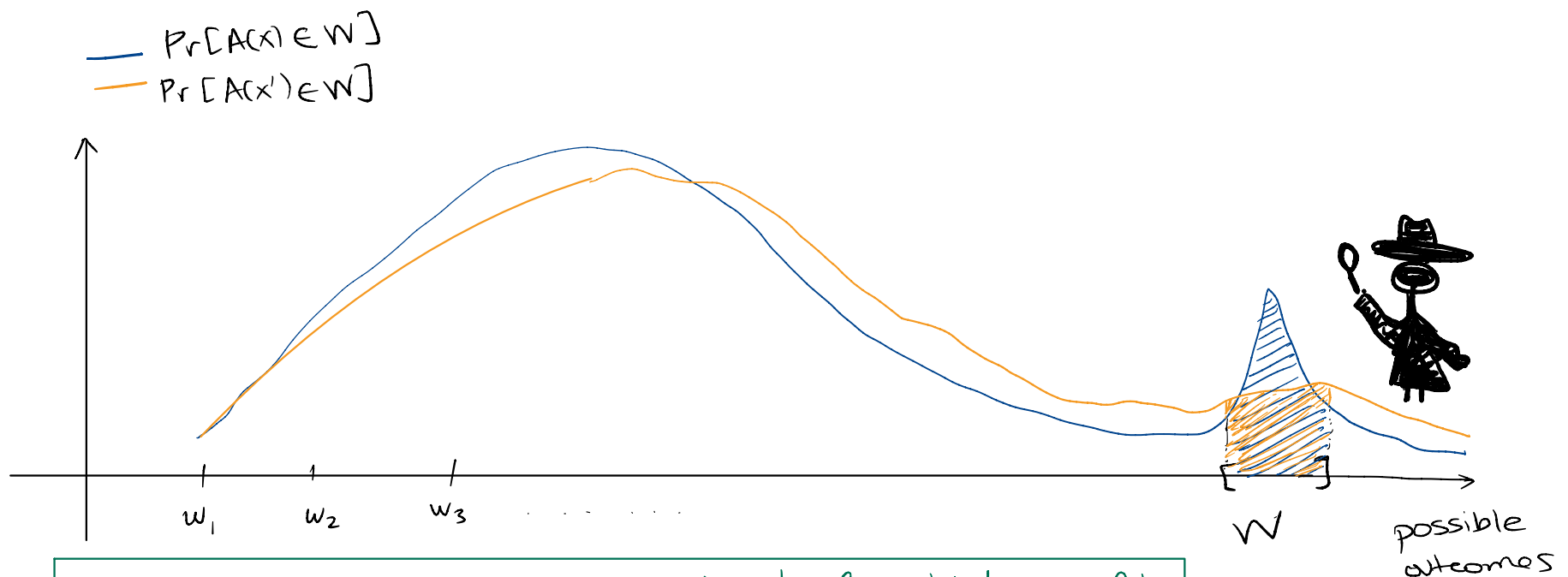
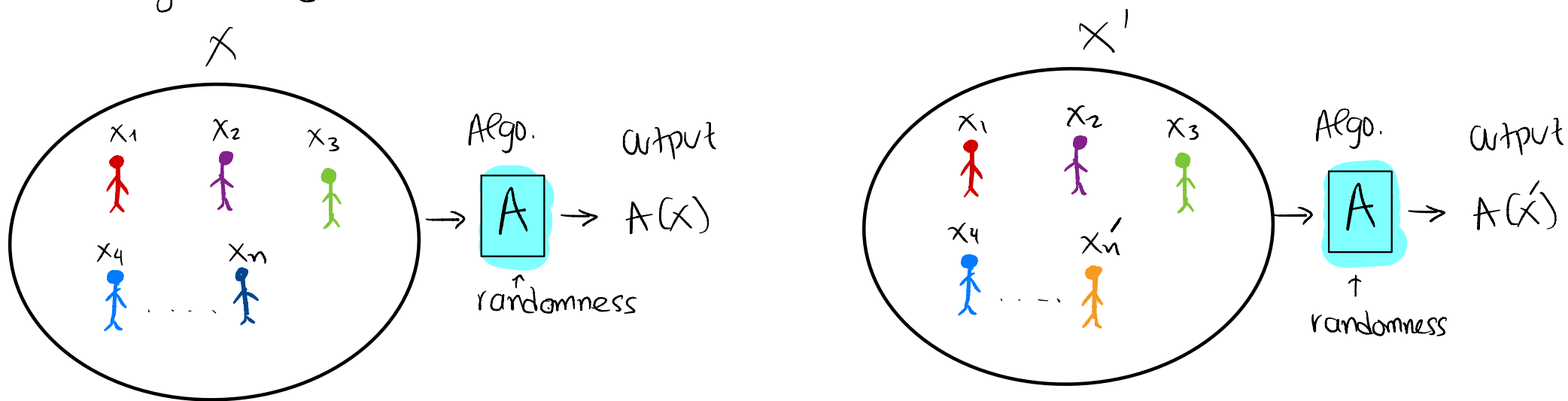
$\varepsilon \uparrow$: less privacy

$\varepsilon = 0$: tell truth or lie w.p. 50% $\Rightarrow$ no information extracted from RR_ε
 $\Rightarrow$ perfect privacy.

Distribution of output on neighboring datasets

from Lec. 1

Neighboring datasets $X \sim X'$: differ in one person's record.



Could an observer reliably tell which world generated the output?

Def. Two datasets $x = (x_1, \dots, x_n)$, $x' = (x'_1, \dots, x'_n)$, $x, x' \in \mathcal{X}^n$, are **neighboring**, denoted by:

$$x \sim x' \text{ if } \exists i^* : x_j = x'_j \text{ for every } j \neq i^*.$$

An algorithm A is ϵ -DP if for all pairs $x, x' \in \mathcal{X}^n$, $x \sim x'$, for all measurable^{*} output sets S :

$$\Pr[A(x) \in S] \leq \Pr[A(x') \in S] \cdot e^\epsilon$$

^{*} mostly ignore.

Th. RR_ϵ is ϵ -DP.

Let RR_ϵ from before be defined as follows when applied to input $x \in \{0, 1\}^n$.
For $x = (x_1, \dots, x_n) \in \{0, 1\}^n$: $\text{RR}_\epsilon(x) = (\text{RR}_\epsilon(x_1), \dots, \text{RR}_\epsilon(x_n)) \in \{0, 1\}^n$.

For any pair $x \sim x'$, for any subset of outputs $E \subseteq \{0, 1\}^n$, need to show

$$\Pr[\text{RR}_\epsilon(x) \in E] \leq e^\epsilon \Pr[\text{RR}_\epsilon(x') \in E]$$

proof Consider fixed:
 $x \sim x'$: differ in i^* , $(y_1, \dots, y_n) \in \{0, 1\}^n$: output.

$$\frac{\Pr[\text{RR}_\varepsilon(x) = (y_1, \dots, y_n)]}{\Pr[\text{RR}_\varepsilon(x') = (y_1, \dots, y_n)]} = \frac{\prod_{j=1}^n \Pr[\text{RR}_\varepsilon(x_j) = y_j]}{\prod_{j=1}^n \Pr[\text{RR}_\varepsilon(x'_j) = y_j]}$$

$$\begin{aligned} \frac{x \sim x' \quad \Pr[\text{RR}_\varepsilon(x_{i^*}) = y_{i^*}]}{\Pr[\text{RR}_\varepsilon(x'_{i^*}) = y_{i^*}]} &= \begin{cases} p_\varepsilon = \frac{e^\varepsilon}{1+e^\varepsilon} \\ q_\varepsilon = \frac{1}{1+e^\varepsilon} \\ \frac{q_\varepsilon}{p_\varepsilon} = e^{-\varepsilon} \end{cases} = e^\varepsilon, \text{ if } \begin{matrix} y_{i^*} = 1, \\ x_{i^*} = 1, \\ x'_{i^*} = 0 \end{matrix} \quad (\text{case analysis}) \end{aligned}$$

So for a fixed $(y_1, \dots, y_n)$:

$$\Pr[\text{RR}_\varepsilon(x) = (y_1, \dots, y_n)] \leq e^\varepsilon \cdot \underbrace{\Pr[\text{RR}_\varepsilon(x') = (y_1, \dots, y_n)]}_{y} \quad (1)$$

For any set of outputs E :

$$\Pr[\text{RR}_\varepsilon(x) \in E] = \sum_{y \in E} \Pr[\text{RR}_\varepsilon(x) = y] \stackrel{(1)}{\leq} e^\varepsilon \sum_{y \in E} \Pr[\text{RR}_\varepsilon(x) = y] \leq e^\varepsilon \cdot \Pr[\text{RR}_\varepsilon(x') \in E] \quad \blacksquare$$

Laplace Mechanism

Input $X = (x_1, \dots, x_n)$.

Want to compute $f(x)$.

$$A(x) = f(x) + \text{"noise"}$$

Global Sensitivity

function $f: \mathcal{X}^n \rightarrow \mathbb{R}^d$

$$\text{G.S. } \Delta_f = \sup_{x \sim x'} \underbrace{\|f(x) - f(x')\|_1}_{= \sum_{i=1}^d |f(x)_i - f(x')_i|}$$

The Laplace Mechanism returns:

$$A_{\text{Lap}}(x) = f(x) + \text{Lap}(b) \equiv f(x) + \overset{\leftarrow \text{r.v.}}{Z}, \text{ where } Z \sim \overset{\text{mean}}{\downarrow} \text{Lap}(\overset{\text{scale}}{\downarrow} 0, b) \\ \equiv \text{Lap}(f(x), b).$$

Th. A_{Lap} is ϵ -DP for $b = \frac{\Delta}{\epsilon}$, where $\Delta_f \leq \Delta$.

for simplicity: $d=1$, i.e., $f: \mathcal{X}^n \rightarrow \mathbb{R}$.

Proof sketch: The probability density function of Laplace is

$$p(z) = \frac{1}{2b} e^{-\frac{|z-\mu|}{b}} \quad (\approx \Pr[Z=z] \text{ when } Z \sim \text{Lap}(\mu, b))$$

Given neighboring datasets $x \sim x'$.

$$A_{\text{Lap}}(x) \sim \text{Lap}(f(x), \frac{\Delta}{\epsilon})$$

$$A_{\text{Lap}}(x') \sim \text{Lap}(f(x'), \frac{\Delta}{\epsilon}).$$

Their respective PDFs.

$$p_x(y) = \frac{1}{(\frac{\Delta}{\epsilon})} e^{-\frac{|y-f(x)|}{(\Delta/\epsilon)}}$$

$$p_{x'}(y) = \frac{1}{(\Delta/\epsilon)} e^{-\frac{|y-f(x')|}{(\Delta/\epsilon)}}$$

$$\Rightarrow \frac{p_x(y)}{p_{x'}(y)} = e^{\frac{-|y-f(x)| + |y-f(x')|}{(\Delta|\epsilon)}} \stackrel{\text{triangle ineq.}}{\leq} e^{\frac{|f(x)-f(x')|}{(\Delta|\epsilon)}} \stackrel{(*)}{\leq} e^{\frac{\Delta}{(\Delta|\epsilon)}} = e^\epsilon.$$

(*) by assumption $\Delta \geq \Delta_f = \sup_{x \sim x'} |f(x) - f(x')| \geq |f(x) - f(x')|.$ 

Extension to $d > 1$: $A_{\text{Lap}}(x) = f(x) + (z_1, \dots, z_d)$, where $z_i \text{ iid Lap}(\frac{\Delta}{\epsilon})$.

For a d -dimensional $z = (z_1, \dots, z_d)$ the PDF is $p(z) = \frac{1}{2^d b} e^{-\frac{\|z - \mu\|_1}{b}}$.

Proof follows similarly since $\|f(x) - f(x')\|_1 \leq \Delta_f \leq \Delta$.

Next time:

- Accuracy of Laplace & Randomized Response
- Properties of DP that allow us to combine primitives like Laplace Mech. & RR to more complex private mech.