DIRECTED NETWORKS WITH A DIFFERENTIALLY PRIVATE BI-DEGREE SEQUENCE

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Abstract: Although many approaches have been developed for releasing network data with a differential privacy guarantee, few studies have examined inferences in network models with differential privacy data. Here, we propose releasing bi-degree sequences of directed networks using the Laplace mechanism and making inferences using the p_0 model, which is an exponential random graph model with the bi-degree sequence as its exclusively sufficient statistic. We show that the estimator of the parameters without the so-called denoised process is asymptotically consistent and normally distributed. This is in sharp contrast to some known results that valid inferences (e.g., the existence and consistency) of an estimator require denoising. We also show a new phenomenon, in which an additional variance factor appears in the asymptotic variance of the estimator to account for the noise. An efficient algorithm is proposed for finding the closest point in the set of all graphical bi-degree sequences under the global L_1-optimization problem. A numerical study demonstrates our theoretical findings.

Key words and phrases: Asymptotic normality, consistency, differentially private, p_0 model, synthetic graph.

1. Introduction

As increasing amounts of network data (of all kinds, but especially social data) have been collected and made publicly available, privacy has become an important issue in network data analysis because data may contain sensitive information about individuals and their relationships (e.g., sexual relationships, e-mail exchanges). Publishing these sensitive data using anonymized or un-anonymized nodes can cause severe privacy problems, or even lead to legal action. For example, Netflix released the Netflix Prize data set for public analysis in 2007, which contains anonymized network data about the viewing habits of its members. Two years later, Netflix was involved in a lawsuit with one of its members who had been victimized by privacy invasions, done by applying de-anonymization techniques to re-identify individual information in the public data set (Task and Clifton

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(2012)). Nevertheless, the benefit of analyzing such data sets is significant in terms of addressing a variety of important issues, including disease transmission, fraud detection and precision marketing, among many others.

To prevent confidential information from being disclosed and to ensure effective analysis, sensitive network data must be treated carefully before being made public. Although the technique of releasing an anonymized isomorphic network (e.g., Backstrom, Dwork and Kleinberg (2011)) is easy to attack, some refined anonymization techniques have been proposed; see, for example, Campan and Truta (2009), Narayanan and Shmatikov (2009), Zhou, Pei and Luk (2008). These methods transform the original graph into a new graph by adding/removing edges and clustering nodes into groups. However, they depend on an attacker's background knowledge and may fail to protect the private information. Dwork et al. (2006) developed a rigorous privacy standard called *differential privacy* for randomized data-releasing mechanisms to achieve privacy protection. For an algorithm to satisfy differential privacy, the outputs should not be significantly different if the inputs are similar. Differential privacy provides strong guarantees of privacy, without making assumptions about the background knowledge of attackers, and has been widely used as a privacy standard when releasing network data (e.g., Hay et al. (2009); Lu and Miklau (2014); Task and Clifton (2012); Jorgensen, Yu and Cormode (2016)).

Although many differentially private algorithms have been developed for releasing network data or their aggregate network statistics safely (e.g., Jorgensen, Yu and Cormode (2016); Lu and Miklau (2014); Nguyen, Imine and Rusinowitch (2016); Task and Clifton (2012)), statistical inference with noisy network data is still in its infancy. In many network models, how to accurately estimate the model parameters and analyze the asymptotic properties of their estimators using noisy data is still unknown or has not been properly explored. There have been some recent developments in inferences with a differentially private degree sequence of undirected graphs. Hay et al. (2009) used the Laplace mechanism to release the degree partition, and proposed an efficient algorithm to find the solution that minimizes the L_2-distance between all possible graphical degree partitions and the noisy degree partition. With this post-processing step, they obtained an accurate estimate of the degree distribution of a graph. Karwa and Slavković (2016) used a discrete Laplace mechanism to release the degree sequence. By using the techniques for proving the consistency of the maximum likelihood estimator in the β-model in Chatterjee, Diaconis and Sly (2011) and those for obtaining its asymptotic normality in Yan and Xu (2013), Karwa and Slavković (2016) proved that a differentially private estimator of the parameter

in the β-model is consistent and asymptotically normally distributed. Moreover, they constructed an efficient algorithm to denoise the differentially private degree sequence by solving an L_1-optimization problem. Day, Li and Lyu (2016) proposed approaches based on aggregation and cumulative histograms to publish the degree distribution under node differential privacy. Sealfon and Ullman (2019) proposed an efficient algorithm for estimating the parameter of an Erdös–Rényi graph under node differential privacy.

In this study, we focus on inferences by using the differentially private bi-sequences of directed networks. As pointed by Hay et al. (2009), we may fail to protect privacy if we release the degree sequence directly, because some graphs have unique degree sequences. In other scenarios, the bi-degrees of the nodes are themselves sensitive information. For instance, the out-degree of an individual in a sexually transmitted disease network reveals sensitive information, such as how many people that person may have infected. In this case, it is essential to limit the disclosure of the bi-degrees. We propose using the Laplace mechanism to release the bi-degree sequence and conduct inferences using the noisy bi-sequence. The main contributions are as follows. First, we show that the estimator of the parameter in the p_0 model based on the moment equation in which the unobserved original bi-degree sequence is directly replaced by the noisy bi-sequence is consistent and asymptotically normal without the denoised process. This is in sharp contrast to some existing results (e.g., Fienberg, Rinaldo and Yang (2010); Karwa and Slavković (2016)), in which ignoring the noisy process can lead to inconsistency, and even nonexistent of parameter estimates. The p_0 model is an exponential random graph model with the bi-degree sequence as its exclusively sufficient statistic. During our study, a new phenomenon is revealed in which an additional variance factor appears in the asymptotic variance of the estimator when the noise becomes large. To the best of our knowledge, this is the first time this phenomenon has been discussed in the context of noisy network data analysis. We further show that the differentially private estimator corresponding to the denoised bi-sequence is also consistent and asymptotically normal. Second, we propose an efficient algorithm to denoise the noisy bi-sequence, which finds the closest point lying in the set of all possible graphical bi-degree sequences under the global L_1-optimization problem. The denoised bi-sequence can be used to obtain an accurate estimate of the degree distribution of a directed graph. Along the way, we also output a synthetic directed graph that can be used to infer the graph structure. Note that the denoised step is needed for valid estimations of the graph structures, because the noisy bi-sequence may not be graphical. Finally, we provide simulation studies and an analysis of three real data sets to illustrate

the theoretical results.

The remainder of the paper proceeds as follows. In Section 2, we first introduce the necessary background on differential privacy. Then, we present the estimation in the p_0 model using the differentially private bi-sequence. In Section 3, we present the consistency and asymptotic normality of the differentially private estimator. In Section 4, we denoise the noisy bi-sequence and present the asymptotic properties of the estimator corresponding to the denoised bi-sequence. In Section 5, we carry out simulation studies to evaluate the theoretical results and analyze three real network data sets. Section 6 concludes the paper. All proofs of the theorems are relegated to the online Supplementary Material.

2. Estimation from a Differentially Private Bi-Degree Sequence

Let G_n be a simple directed graph on $n \geq 2$ nodes that are labeled as "1, ..., n." Here, "simple" means there are no multiple edges and no self-loops in G_n. Let $A = (a_{i,j})$ be the adjacency matrix of G_n, where $a_{i,j}$ is an indictor variable of the directed edge from head node i to tail node j. If there exists a directed edge from i to j, then $a_{i,j} = 1$; otherwise, $a_{i,j} = 0$. Because G_n is loopless, we set $a_{i,i} = 0$ for convenience. Let $d_i^+ = \sum_{j \neq i} a_{i,j}$ be the out-degree of node i and $d^+ = (d_1^+, \ldots, d_n^+)^\top$ be the out-degree sequence of the graph G_n. Similarly, define $d_i^- = \sum_{j \neq i} a_{j,i}$ as the in-degree of node i and $d^- = (d_1^-, \ldots, d_n^-)^\top$ as the in-degree sequence. The pair $d = ((d^+)^\top, (d^-)^\top)^\top$ or $\{(d_1^+, d_1^-), \ldots, (d_n^+, d_n^-)\}$ is called the bi-degree sequence.

In this section, we first introduce differential privacy. Then, we release the bi-degree sequence under edge differential privacy (EDP) and estimate the degree parameter in the p_0 model.

2.1. Differential privacy

Consider an original database D containing a set of records of n individuals. We focus on mechanisms that take D as input and output a sanitized database $S = (S_1, \ldots, S_k)$ for public use. The size of S may not be the same as D. A randomized data-releasing mechanism $Q(\cdot|D)$ defines a conditional probability distribution on the output S, given D. Let ϵ be a positive real number and $\mathcal{S}$ denote the sample space of Q. The data-releasing mechanism Q is ϵ-differentially private if for any two neighboring databases D_1 and D_2 that differ on a single element (i.e., the data of one person), and all measurable subsets B of $\mathcal{S}$ (Dwork et al. (2006)),

$$Q(S \in B|D_1) \leq e^\epsilon \times Q(S \in B|D_2).$$

The privacy parameter ϵ, which is publicly available, is chosen by the data curator administering the privacy policy, and controls the trade-off between privacy and utility. Here, a smaller value of ϵ means more privacy protection.

Differential privacy requires that the distribution of the output is almost the same, regardless of whether an individual's record appears in the database. We illustrate why it protects privacy with an example. Suppose a hospital wants to release statistics on patients' medical records to the public. In response, a patient may wish to have his/her record omitted from the study owing to a privacy concern that the published results will reveal some of his/her personal information. Differential privacy alleviates this concern because the probability of a possible output is almost the same, regardless of whether whether the patient participates in the study. From a theoretical viewpoint, test statistics have nearly no power to test whether an individual's data are in the original database; see Wasserman and Zhou (2010) for a rigourous proof.

What is being protected in the differential privacy is precisely the difference between two neighboring databases. Within network data, depending on the definition of the graph neighbor, *differential privacy* is divided into *node differential privacy* (Kasiviswanathan et al. (2013)) and *EDP* (Nissim, Raskhodnikova and Smith (2007)). Two graphs are called neighbors if they differ in exactly one edge, in which case, *differential privacy* is *EDP*. Analogously, we can define *node differential privacy* by letting graphs be neighbors if one can be obtained from the other by removing a node and its adjacent edges. EDP protects edges from being detected, whereas node differential privacy protects nodes and their adjacent edges, which is a stronger privacy policy. However, it may be infeasible to design algorithms that both support node differential privacy and have good utility. As an example, Hay et al. (2009) showed that estimating node degrees is highly inaccurate under node differential privacy because the global sensitivity in Definition 2 is too large (in the worst case, having order n), rendering the output useless. Following Hay et al. (2009), we use EDP here.

Let $\delta(G, G')$ be the number of edges on which G and G' differ. The formal definition of EDP is as follows.

Definition 1. (EDP). Let $\epsilon > 0$ be a privacy parameter. A randomized mechanism $Q(\cdot|G)$ is ϵ-edge differentially private if

$$\sup_{G, G' \in \mathcal{G}, \delta(G, G') = 1} \sup_{S \in \mathcal{S}} \frac{Q(S|G)}{Q(S|G')} \leq e^{\epsilon},$$

where $\mathcal{G}$ is the set of all directed graphs of interest on n nodes, and $\mathcal{S}$ is the set

of all possible outputs.

Let $f : \mathcal{G} \to \mathbb{R}^k$ be a function. The global sensitivity (Dwork et al. (2006)) of the function f, denoted Δf, is defined below.

Definition 2. (Global Sensitivity). Let $f : \mathcal{G} \to \mathbb{R}^k$. The global sensitivity of f is defined as

$$\Delta(f) = \max_{\delta(G,G')=1} \|f(G) - f(G')\|_1,$$

where $\| \cdot \|_1$ is the L_1-norm.

Global sensitivity measures the worst case difference between any two neighboring graphs. The magnitude of the noise added in the differentially private algorithm Q depends crucially on the global sensitivity. If the outputs are the network statistics, then a simple algorithm to guarantee EDP is the Laplace mechanism (e.g., Dwork et al. (2006)), which adds the Laplace noise proportional to the global sensitivity of f.

Lemma 1. (Laplace Mechanism). *Suppose $f : \mathcal{G} \to \mathbb{R}^k$ is an output function in $\mathcal{G}$. Let $e_1, \ldots, e_k$ be independent and identically distributed (i.i.d.) Laplace random variables with density function $e^{-|x|/\lambda}/\lambda$. Then, the Laplace mechanism outputs $f(G) + (e_1, \ldots, e_k)$ that are ϵ-edge differentially private, where $\epsilon = -\Delta(f)\log\lambda$.*

When $f(G)$ is integer, we can use a discrete Laplace random variable as the noise, as in Karwa and Slavković (2016), where it has the probability mass function:

$$\mathbb{P}(X = x) = \frac{1-\lambda}{1+\lambda}\lambda^{|x|}, \quad x \in \{0, \pm 1, \ldots\}, \lambda \in (0, 1).$$

Lemma 1 still holds if the continuous Laplace distribution is replaced by the discrete Laplace distribution.

One nice property of differential privacy is that any function of a differentially private mechanism is also differentially private.

Lemma 2 (Dwork et al. (2006); Wasserman and Zhou (2010))**.** *Let f be an output of an ϵ-differentially private mechanism, and g be any function. Then, $g(f(G))$ is also ϵ-differentially private.*

By Lemma 2, any post-processing done on an output of a differentially private mechanism is also differentially private.

2.2. The differentially private bi-degree sequence

We use the discrete Laplace mechanism in Lemma 1 to release the bi-degree sequence $d = (d^+, d^-)$ under EDP. Note that $f(G_n) = (d^+, d^-)$. If we add or

remove a directed edge $i \to j$ in G_n, then the out-degree of the head node i and the in-degree of the tail node j increase or decrease by one each. Therefore, the global sensitivity for the bi-degree sequence is two. The released steps are described in Algorithm 1, which returns a differentially private bi-sequence.

Algorithm 1: Releasing d
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    Data: The bi-degree sequence d and privacy parameter ϵ_n
    Result: The differentially private bi-sequence z
1 Let $d = (d^+, d^-)$ be the bi-degree sequence of G_n;
2 for $i = 1 \to n$ **do**
3   Generate two independent e_i^+ and e_i^- from discrete Laplace with
         $\lambda_n = \exp(-\epsilon_n/2)$;
4   Let $z_i^+ = d_i^+ + e_i^+$ and $z_i^- = d_i^- + e_i^-$
5 end

2.3. Estimation based on the p_0 model

To conduct statistical inferences from a noisy bi-sequence, we need to specify a model on the original bi-degree sequence. If no prior information is given, we can model d according to the maximum entropy principle (Wu (1997)). This forces the probability distribution on the graph G_n into the exponential family distribution, with the bi-degree sequence as the sufficient statistic, which admits the maximum entropy when the expectation of a bi-degree sequence is given. Hereafter, we refer to this model as the p_0 model. The subscript "0" indicates that it is a simpler model than the p_1 model, which contains an additional reciprocity parameter (Holland and Leinhardt (1981)). The p_0 model can be represented as

$$\mathbb{P}(G_n) = \frac{1}{c(\alpha, \beta)} \exp\left(\sum_i \alpha_i d_i^+ + \sum_j \beta_j d_j^- \right), \tag{2.1}$$

where $c(\alpha, \beta)$ is a normalizing constant, $\alpha = (\alpha_1, \ldots, \alpha_n)^\top$, and $\beta = (\beta_1, \ldots, \beta_n)^\top$. The outgoingness parameter α_i characterizes how attractive the node is, and the incomingness parameter β_i illustrates the extent to which the node is attracted to others, as discussed in Holland and Leinhardt (1981). Although the p_0 model looks simple, it is still useful in applications where only the bi-degree sequence is used. First, it serve as a null model for hypothesis testing (e.g., Holland and Leinhardt (1981); Fienberg and Wasserman (1981); Zhang and Chen (2013)). Second, it can be used to reconstruct networks and make statistical inferences when only the bi-degree sequence is available, owing to privacy considerations (e.g., Helleringer and Kohler (2007)). Third, it can be used in a preliminary analysis to

choose suitable statistics for network configurations (e.g., Robins, Pattison and Wang (2009)).

Because an out-edge from node i pointing to j is the in-edge of j coming from i, we have that the sum of the out-degrees is equal to the sum of the in-degrees. If one transforms (α, β) to $(\alpha - c, \beta + c)$, the probability distribution in (2.1) does not change. To identify the model parameters, we set $\beta_n = 0$, as in Yan, Leng and Zhu (2016). The p_0 model can be formulated using an array of mutually independent Bernoulli random variables $a_{i,j}$, $1 \le i \ne j \le n$, with the following probabilities (Yan, Leng and Zhu (2016)):

$$\mathbb{P}(a_{i,j} = 1) = \frac{e^{\alpha_i + \beta_j}}{1 + e^{\alpha_i + \beta_j}}.$$

The normalizing constant $c(\alpha, \beta)$ is $\sum_{i \ne j} \log(1 + e^{\alpha_i + \beta_j})$. We use the following equations to estimate the degree parameter:

$$
\begin{aligned}
z_i^+ &= \sum_{j \ne i} \frac{e^{\alpha_i + \beta_j}}{1 + e^{\alpha_i + \beta_j}}, \quad i = 1, \dots, n, \\
z_j^- &= \sum_{i \ne j} \frac{e^{\alpha_i + \beta_j}}{1 + e^{\alpha_i + \beta_j}}, \quad j = 1, \dots, n - 1,
\end{aligned}
\tag{2.2}
$$

where z is the differentially private bi-sequence of Algorithm 1. The fixed-point iteration algorithm can be used to solve the above system of equations. Because the discrete Laplace distribution is symmetrical with mean zero, the above equations are also the moment equations. Let $\theta = (\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_{n-1})^\top$. The solution $\widehat{\theta}$ to the equations (2.2) is the differentially private estimator of θ, according to Lemma 2, where $\widehat{\theta} = (\hat{\alpha}_1, \dots, \hat{\alpha}_n, \hat{\beta}_1, \dots, \hat{\beta}_{n-1})^\top$ and $\hat{\beta}_n = 0$.

3. Asymptotic Properties of the Estimator

In this section, we present the consistency and asymptotical normality of the differentially private estimator. For a subset $C \subset \mathbb{R}^n$, let C^0 and $\overline{C}$ denote the interior and closure of C, respectively. For a vector $x = (x_1, \dots, x_n)^\top \in R^n$, denote by $\|x\|_\infty = \max_{1 \le i \le n} |x_i|$, the ℓ_∞-norm of x. For an $n \times n$ matrix $J = (J_{i,j})$, let $\|J\|_\infty$ denote the matrix norm induced by the ℓ_∞-norm on vectors in $\mathbb{R}^n$; that is,

$$\|J\|_\infty = \max_{x \ne 0} \frac{\|Jx\|_\infty}{\|x\|_\infty} = \max_{1 \le i \le n} \sum_{j=1}^{n} |J_{i,j}|.$$

In general, the privacy parameter ϵ_n is small. Therefore, we assume that ϵ_n is bounded by a fixed constant. This simplifies the notation.

Because the number of parameters increases with the number of nodes, classical statistical theories cannot be applied directly to obtain the asymptotic results of the estimator. We use the Newton method developed in Yan, Leng and Zhu (2016) to establish the consistency. Here, we need to deal with the high-dimensional issue and the noise; in contrast, Yan, Leng and Zhu (2016) only considered the high-dimensional issue. The proof for the existence and consistency of $\widehat{\theta}$ can be briefly described as follows. Define a system of functions:

$$F_i(\theta) = z_i^+ - \sum_{k=1;k\neq i}^{n} \frac{e^{\alpha_i + \beta_k}}{1 + e^{\alpha_i + \beta_k}}, \quad i = 1, \ldots, n,$$

$$F_{n+j}(\theta) = z_j^- - \sum_{k=1;k\neq j}^{n} \frac{e^{\alpha_k + \beta_j}}{1 + e^{\alpha_k + \beta_j}}, \quad j = 1, \ldots, n, \tag{3.1}$$

$$F(\theta) = (F_1(\theta), \ldots, F_{2n-1}(\theta))^{\top}.$$

Note that the solution to the equation $F(\theta) = 0$ is precisely the estimator. We construct the Newton iterative sequence: $\theta^{(k+1)} = \theta^{(k)} - [F'(\theta^{(k)})]^{-1}F(\theta^{(k)})$. If the initial value is chosen as the true value θ^*, then it is left to bound the error between the initial point and the limiting point to show the consistency. This is done by establishing a geometric convergence rate for the iterative sequence; see the online Supplementary Material. The existence and consistency of $\widehat{\theta}$ is stated below.

Theorem 1. *Assume that $A \sim \mathbb{P}_{\theta^*}$, where $\mathbb{P}_{\theta^*}$ denotes the probability distribution (2.1) on A under the parameter θ^*. If $\epsilon_n^{-1} e^{12\|\theta^*\|_\infty} = o((n/\log n)^{1/2})$, then with probability approaching one as n goes to infinity, the estimator $\widehat{\theta}$ exists and satisfies*

$$\|\widehat{\theta} - \theta^*\|_\infty = O_p\left(\frac{1}{\epsilon_n}\frac{(\log n)^{1/2}e^{6\|\theta^*\|_\infty}}{n^{1/2}}\right) = o_p(1).$$

Furthermore, if $\widehat{\theta}$ exists, it is unique.

Remark 1. The condition $\epsilon_n^{-1}e^{12\|\theta^*\|_\infty} = o((n/\log n)^{1/2})$ in Theorem 1 that guarantees the consistency of the estimator exhibits an interesting trade-off between the privacy parameter ϵ_n and $\|\theta^*\|_\infty$. If $\|\theta^*\|_\infty$ is bounded by a constant, ϵ_n can be as small as $n^{1/2}/(\log n)^{-1/2}$. Conversely, if $e^{\|\theta^*\|_\infty}$ grows at a rate of $n^{1/12}/(\log n)^{1/12}$, then ϵ_n can only be a constant magnitude.

In order to present the asymptotic normality of $\widehat{\theta}$, we introduce a class of

matrices. Given two positive numbers m and M, with $M \geq m > 0$, we say the $(2n-1) \times (2n-1)$ matrix $V = (v_{i,j})$ belongs to the class $\mathcal{L}_n(m, M)$ if the following holds:

$$m \leq v_{i,i} - \sum_{j=n+1}^{2n-1} v_{i,j} \leq M, \quad i = 1, \ldots, n-1; \quad v_{n,n} = \sum_{j=n+1}^{2n-1} v_{n,j},$$

$$v_{i,j} = 0, \quad i, j = 1, \ldots, n, \ i \neq j,$$

$$v_{i,j} = 0, \quad i, j = n+1, \ldots, 2n-1, \ i \neq j, \tag{3.2}$$

$$m \leq v_{i,j} = v_{j,i} \leq M, \quad i = 1, \ldots, n, \ j = n+1, \ldots, 2n-1, \ j \neq n+i,$$

$$v_{i,n+i} = v_{n+i,i} = 0, \quad i = 1, \ldots, n-1,$$

$$v_{i,i} = \sum_{k=1}^{n} v_{k,i} = \sum_{k=1}^{n} v_{i,k}, \quad i = n+1, \ldots, 2n-1.$$

Clearly, if $V \in \mathcal{L}_n(m, M)$, then V is a $(2n-1) \times (2n-1)$ diagonally dominant, symmetric, nonnegative matrix. Define $v_{2n,i} = v_{i,2n} := v_{i,i} - \sum_{j=1; j \neq i}^{2n-1} v_{i,j}$, for $i = 1, \ldots, 2n-1$ and $v_{2n,2n} = \sum_{i=1}^{2n-1} v_{2n,i}$. Yan, Leng and Zhu (2016) proposed approximating the inverse of V, V^{-1}, using the matrix $S = (s_{i,j})$, which is defined as

$$s_{i,j} = \begin{cases} \dfrac{\delta_{i,j}}{v_{i,i}} + \dfrac{1}{v_{2n,2n}}, & i, j = 1, \ldots, n, \\[2mm] -\dfrac{1}{v_{2n,2n}}, & i = 1, \ldots, n, \ j = n+1, \ldots, 2n-1, \\[2mm] -\dfrac{1}{v_{2n,2n}}, & i = n+1, \ldots, 2n-1, \ j = 1, \ldots, n, \\[2mm] \dfrac{\delta_{i,j}}{v_{i,i}} + \dfrac{1}{v_{2n,2n}}, & i, j = n+1, \ldots, 2n-1, \end{cases} \tag{3.3}$$

where $\delta_{i,j} = 1$ when $i = j$, and $\delta_{i,j} = 0$ when $i \neq j$.

We use V to denote the Fisher information matrix of θ in the p_0 model. It can be shown that

$$v_{ij} = \frac{e^{\alpha_i + \beta_j}}{(1 + e^{\alpha_i + \beta_j})^2}, \quad 1 \leq i \neq j \leq n.$$

Because $e^x/(1 + e^x)^2$ is an increasing function on x when $x \geq 0$, and a decreasing function when $x \leq 0$, we have

$$\frac{(n-1)e^{2\|\theta\|_\infty}}{(1 + e^{2\|\theta\|_\infty})^2} \leq v_{ii} \leq \frac{n-1}{4}, \quad i = 1, \ldots, 2n.$$

Therefore, $V \in \mathcal{L}_n(m, M)$, where m is the left expression and M is the right

expression in the above inequality. The asymptotic distribution of $\widehat{\theta}$ depends on V. Let $g = (d_1^+, \ldots, d_n^+, d_1^-, \ldots, d_{n-1}^-)^\top$ and $\tilde{g} = (z_1^+, \ldots, z_n^+, z_1^-, \ldots, z_{n-1}^-)^\top$. If we apply Taylor's expansion to each component of $\tilde{g} - \mathbb{E}g$, then the second-order term in the expansion is $V(\widehat{\theta} - \theta)$. Because V^{-1} does not have a closed form, we work with S defined at (3.3) to approximate it. Then, we represent $\widehat{\theta} - \theta$ as the sum of $S(\tilde{g} - \mathbb{E}g)$ and a remainder. The central limit theorem is proved by establishing the asymptotic normality of $S(\tilde{g} - \mathbb{E}g)$ and showing that the remainder is negligible. We formally state the central limit theorem as follows.

Theorem 2. *Assume that $A \sim \mathbb{P}_{\theta^*}$ and $\epsilon_n^{-2} e^{18\|\theta^*\|_\infty} = o((n/\log n)^{1/2})$.*

(i) *If $\epsilon_n^{-1}(\log n)^{1/2} e^{2\|\theta^*\|_\infty} = o(1)$, then for any fixed $k \geq 1$, as $n \to \infty$, the vector consisting of the first k elements of $(\widehat{\theta} - \theta^*)$ is asymptotically multivariate normal with mean $\mathbf{0}$ and covariance matrix given by the upper left $k \times k$ block of S, defined in (3.3).*

(ii) *Let*

$$s_n^2 = \mathrm{Var}\left(\sum_{i=1}^n e_i^+ - \sum_{i=1}^{n-1} e_i^- \right) = (2n-1)\frac{2e^{-\epsilon_n/2}}{(1 - e^{-\epsilon_n/2})^2}.$$

If $s_n / v_{2n,2n}^{1/2} \to c$ for some constant c, then for any fixed $k \geq 1$, the vector consisting of the first k elements of $(\widehat{\theta} - \theta^*)$ follows an asymptotically k-dimensional multivariate normal distribution with mean $\mathbf{0}$ and covariance matrix

$$\mathrm{diag}\left(\frac{1}{v_{1,1}}, \ldots, \frac{1}{v_{k,k}} \right) + \left(\frac{1}{v_{2n,2n}} + \frac{s_n^2}{v_{2n,2n}^2} \right)\mathbf{1}_k \mathbf{1}_k^\top,$$

where $\mathbf{1}_k$ is a k-dimensional column vector with all entries one.

Remark 2. First, if we change the first k elements of $(\widehat{\theta} - \theta^*)$ to an arbitrarily fixed k elements with the subscript set $\{i_1, \ldots, i_k\}$, Theorem 2 still holds. This is because all steps in the proof are valid if we change the first k subscript set from $\{1, \ldots, k\}$ to $\{i_1, \ldots, i_k\}$. Second, the asymptotic variance for the difference of the pairwise estimators $(\widehat{\theta} - \theta^*)_i - (\widehat{\theta} - \theta^*)_j$ is $1/v_{i,i} + 1/v_{j,j}$, regardless of the additional variance factor $1/v_{2n,2n} + s_n^2/v_{2n,2n}^2$.

Remark 3. In the second part of Theorem 2, the asymptotic variance of $\widehat{\theta}_i$ has an additional variance factor $s_n^2/v_{2n,2n}^2$. This is different from Theorem 2 in Yan, Leng and Zhu (2016), in which they consider nondifferential private case. The asymptotic expression of $\hat{\theta}_i$ contains a term $\sum_{i=1}^n e_i^+ - \sum_{i=1}^{n-1} e_i^-$. Its variance is in the magnitude of $ne^{-\epsilon_n/2}$. When ϵ_n becomes small, the variance increases

quickly, such that its impact on $\widehat{\theta}_i$ cannot be ignored when it increases to a certain level. This leads to the appearance of the additional variance factor.

4. The Denoised Bi-Degrees and Synthetic Directed Graphs

In general, the output z of Algorithm 1 is not the graphical bi-degree sequence, for which several characterizations exist (e.g., Fulkerson (1960); Kleitman and Wang (1973); Majcher (1985)). A necessary condition for graphical bi-degree sequences is that the sum of the in-degrees is equal to that of the out-degrees, and all in- and out- degrees are between zero and $n-1$. To determine the likelihood of this condition holding, we carry out some simulations. We use the p_0 model to generate the random graphs and record their bi-degree sequences. Then, we use Algorithm 1 to output the bi-sequence z. We set $\alpha_i, \beta_i \sim U(0,1)$ and $n = 100$. We conduct 10,000 simulations and record the frequency with which $\sum_i z_i^+ = \sum_i z_i^-$ holds. The simulation results show that this condition holds in, at most, 1% of the cases.

To make z graphical, we need to denoise z. The denoising process appears to be complex. First, the number of parameters to be estimated $(d_i^+, d_i^-, i = 1, \ldots, n)$ is equal to the number of observations $(z_i^+, z_i^-, i = 1, \ldots, n)$. Second, the parameter space is discrete and very large, with a cardinality that grows in at least an exponential magnitude. Let B_n be the set of all possible bi-degree sequences of graph G_n. It is natural to use the closest point $\hat{d}$ lying in B_n as the denoised bi-sequence, with some distance between $\hat{d}$ and d. We use the L_1-distance here, and define the estimator as

$$\hat{d} = \operatorname*{argmin}_{d \in B_n}(\|z^+ - d^+\|_1 + \|z^- - d^-\|_1). \tag{4.1}$$

Note that the maximum likelihood estimation leads to the same solution. Specifically, because the parameter λ_n in the noise-addition process of Algorithm 1 is known, the likelihood on observation z with the parameter d in B_n is

$$L(d|z) = c(\lambda_n) \exp\left\{ - \left(\sum_{i=1}^{n} |z_i^+ - d_i^+| + \sum_{i=1}^{n-1} |z_i^- - d_i^-| \right) \right\}.$$

We can see that the MLE of d is also $\hat{d}$.

We propose Algorithm 2 to produce the MLE $\hat{d}$. The algorithm also outputs a directed graph with $\hat{d}$ as its bi-degree sequence. The correctness of Algorithm 2 is given in Theorem 3; see the online Supplementary Material for the proof.

Theorem 3. *Let $z = (z^+, z^-)$ be a bi-sequence of integers obtained from Algo-*

Algorithm 2: Denoising z

Data: A bi-sequence of integers $z = (z^+, z^-)$

Result: A directed graph G_n on n vertices with bi-degree sequence $\hat{d}$

1   Let G_n be the empty graph on n vertices;

2   Let $S = \{1, \ldots, n\} \setminus \{i : z_i^+ \leq 0\}$;

3   **while** $|S| > 0$ **do**

4      $T = \{1, \ldots, n\} \setminus \{i : z_i^- \leq 0\}$;

5   Let $z_{i*}^+ = \max_{i \in S} z_i^+$ and $i^* = \min\{i \in S : z_i^+ = z_{i*}^+\}$;

6   Let $T = T \setminus \{i^*\}$ and $pos = |T|$;

7   Let $h_{i*} = \min(z_{i*}^+, pos)$;

8   Let $I =$ indices of h_{i*} highest values in $z^-(T)$ where $z^-(T)$ is the sequence z^-;

9   restricted to the index set T;

10   Add a directed edge from i^* to k in G_n for each $k \in I$;

11   Let $z_i^- = z_i^- - 1$ for all $i \in I$ and $S = S \setminus \{i^*\}$

12 **end**

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rithm 1. *The bi-degree sequence of G_n produced by Algorithm 2 is $\hat{d}$, defined in* (4.1).

We prove Theorem 3 by converting the directed Havel–Hakimi algorithm (Erdós, Miklós, I. and Toroczkai (2010)) into Algorithm 2 to perform an L_1-"projection" on the set B_n. This is motivated by Karwa and Slavković (2016), who used the Havel–Hakimi algorithm (Havel (1955); Hakimi (1962)) to find the solution to the undirected L_1-optimalization problem. Although the Havel–Hakimi algorithm had been proposed 60 years previously, the directed version was derived much later, by Erdós, Miklós, I. and Toroczkai (2010). In the directed case, one needs to consider the in-degree and out-degree sequences simultaneously. Therefore, our algorithm is not a trivial extension of that of the undirected case in Karwa and Slavković (2016).

Remark 4. In step 8 of Algorithm 2, if some in-degrees of $z^-(T)$ are equal, we arrange them in decreasing order of their corresponding out-degrees. Assume that the order is $z_{i_1}^- \geq \cdots \geq z_{i_k}^-$. Then, we select their top h_{i*} values. This rule applies hereafter.

The next theorem characterizes the error between $\hat{d}$ and d in terms of the privacy parameter ϵ_n.

Theorem 4. *When $\epsilon_n(c+1) \geq 4\log n$, we have*

$$\mathbb{P}(\|\hat{d} - d\|_\infty > c) \leq \frac{4}{n},$$

where for two bi-sequences $a = (a^+, a^-)$ and $b = (b^+, b^-)$, $\|a - b\|_\infty$ is defined as

$$\|a - b\|_\infty = \max\{\|a^+ - b^+\|_\infty, \|a^- - b^-\|_\infty\}. \tag{4.2}$$

As expected, a smaller privacy parameter ϵ_n means there is a larger error between the original bi-degree and its MLE $\hat{d}$. For any fixed $\tau \in (0, 1/2)$, if $\epsilon_n = \Omega(n^{-(1/2-\tau)})$, then

$$\|\hat{d} - d\|_\infty = O_p(n^{(1/2-\tau)} \log n). \tag{4.3}$$

Both $\tilde{d}$ and $\hat{d}$ are EDP estimators of d, where the latter results from Lemma 2. We can replace $\hat{d}$ with $\tilde{d}$ in the equations in (2.2) to obtain the denoised estimator of the parameter θ; denote the solution as $\bar{\theta}$. By repeatedly using Lemma 2, $\hat{\theta}$ and $\bar{\theta}$ are both EDP estimators. By noting that (4.3) holds, and using a similar argument to those in Theorems 1 and 2, $\bar{\theta}$ is also consistent and asymptotically normal. This is stated in Theorem 5, the proof of which is given in the Supplementary Material.

Theorem 5. *Assume that $A \sim \mathbb{P}_{\theta^*}$.*

(i) *If $e^{12\|\theta^*\|_\infty} = o((n/\log n)^{1/2})$ and $\epsilon_n = \Omega((\log n/n)^{1/2})$, then as n goes to infinity, with probability approaching one, the EDP estimator $\bar{\theta}$ exists and satisfies*

$$\|\bar{\theta} - \theta^*\|_\infty = O_p\left(\frac{(\log n)^{1/2} e^{6\|\theta^*\|_\infty}}{n^{1/2}}\right) = o_p(1).$$

Furthermore, if $\bar{\theta}$ exists, it is unique.

(ii) *If $e^{18\|\theta^*\|_\infty} = o((n/\log n)^{1/2})$ and $\epsilon_n^{-1} e^{6\|\theta^*\|_\infty} = o(n^{1/2}/\log n)$, then for any fixed $k \geq 1$, as $n \to \infty$, the vector consisting of the first k elements of $(\bar{\theta} - \theta^*)$ is asymptotically multivariate normal, with mean $\mathbf{0}$ and covariance matrix given by the upper left $k \times k$ block of S defined in (3.3).*

Remark 5. Because the distribution of the difference $\hat{d} - d$ is difficult to obtain, we do not have an asymptotic result such as that in Theorem 2 (ii). By Theorem 5, the convergence rate of $\bar{\theta}_i$ is $1/v_{i,i}^{1/2}$, for any fixed i. Because $(n-1)e^{-2\|\theta^*\|_\infty}/4 \leq v_{i,i} \leq (n-1)/4$, the rate of convergence is between $O(n^{-1/2} e^{\|\theta^*\|_\infty})$ and $O(n^{-1/2})$, which is the same as the nonprivate estimator (Yan, Leng and Zhu (2016)).

5. Numerical Studies

The simulation results to assess the performance of the estimator for finite sizes of networks under different n, ϵ_n, and θ are given in the online Supple-

mentary Material. Three real-data analyses are also provided. We only present one real-data analysis here; the other two are provided in the Supplementary Material.

5.1. Real-data analysis

We evaluate how close the estimator $(\hat{\alpha}, \hat{\beta})$ is to the MLE $(\tilde{\alpha}, \tilde{\beta})$, fitted in the p_0 model with the original bi-degree sequence using three real network data sets: the Children's Friendship data, Lazega's Law Firm data, and UC Irvine messages data. We present the analytical results of the UC Irvine messages data only; the other results are provided in Supplementary Material. Note that $(\hat{\alpha}, \hat{\beta})$ is the edge differentially private estimator of the vector parameters α and β. If only the private estimator is released, then whether an edge is present or not in the original data set is almost undetectable. We chose ϵ_n equal to one, two and three, as in Karwa and Slavković (2016), and released the bi-degree sequence using Algorithm 1 1,000 times for each ϵ_n. Then, we computed the average private estimate and the upper 97.5 quantile (in blue) and the lower 2.5^{th} quantile (in orange) of the estimates, conditional on the event that the private estimate exists.

The UC Irvine messages network data were collected from an online community of students at the University of California, Irvine (Opsahl and Panzarasa (2009)). It has a total of 1,899 nodes, and each node represents a student. A directed edge is established from one student to another if one or more messages have been sent from the former to the latter. In total, there are 20,296 edges, and the edge density is 0.56%, indicating a very sparse network. Of the 1,899 nodes, 586 have no out-edges or in-edges. We remove these, because a nonprivate MLE does not exist in this case. To guarantee nonzero out-degrees and in-degrees after adding noise with a large probability, we analyze a subgraph with out-degrees and in-degrees both larger than five. After data preprocessing, only 696 nodes remain. The quantiles of 0, 1/4, 1/2, 3/4 and 1 are 3, 8, 14, 26, and 164 for the out-degrees, and 4, 10, 16, 27 and 121 for the in-degrees, respectively.

When many nodes have few links to others, large noise easily causes output with nonpositive elements in Algorithm 1. When $\epsilon = 1$, the average ℓ_∞-distance between d and $\tilde{d}$ is 15.6, and all private estimates fail to exist. In this case, we try $\epsilon = \log n / n^{1/4} \ (\approx 1.27)$. The frequencies that the private estimate fails to exist are 99.3%, 54.9%, and 8.3% for $\epsilon = \log n / n^{1/4}, 2$, and 3, respectively. The results are shown in Figure 1. From this figure, we can see that the mean values of $\hat{\alpha}$ and $\hat{\beta}$ are very close to the MLE; and the MLE still lies in the 95% confidence interval.
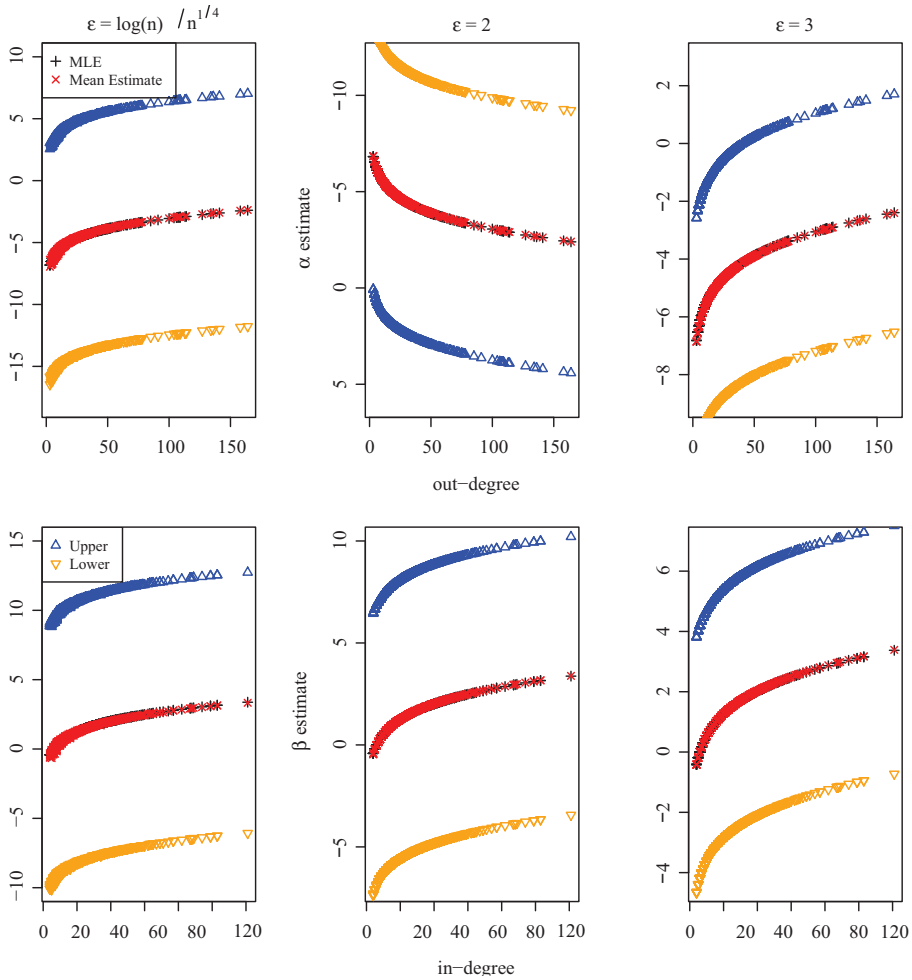
Figure 1. The differentially private estimate $(\hat{\alpha}, \hat{\beta})$ with the MLE for the UC Irvine messages network.

6. Conclusion

We have presented the consistency of the differentially private estimator of the parameter in the p_0 model under some mild conditions when discrete Laplace noise is added to the bi-degree. We have revealed a phase transition for the asymptotic variance of the estimator in which an additional variance factor appears when the variance of the noise increases. The simulation shows that ignoring this factor could lead to invalid confidence intervals. The added noise introduces considerable error when applying the noisy bi-sequence to estimate the degree distribution. We propose an efficient algorithm to denoise the noisy bi-sequence. The denoised bi-sequence can be used to obtain an accurate es-

timate of the degree distribution of a directed graph. Our simulation studies show that the non-denoised estimator outperforms than the denoised estimator for finite network sizes. On the other hand, when the privacy parameter ϵ_n is small, the private estimate fails to exist with positive frequencies, according to our numerical studies, especially when the network data set is sparse. Approaches to avoiding this problem include adding positive Laplace random noise or using f-differential privacy. We will investigate this problem in future research.

The conditions in Theorems 1 and 2 induce an interesting trade-off between the private parameter measuring the magnitude of the noise and the growing rate of the parameter θ. If the parameter ϵ_n is large, θ can be allowed to be relatively large. For instance, if $\epsilon_n = O(1)$, then the condition (i.e., $(1 + 4\epsilon_n^{-1})e^{12\|\theta^*\|_\infty} = o((n/\log n)^{1/2})$) in Theorem 1 becomes $e^{12\|\theta^*\|_\infty} = o((n/\log n)^{1/2})$. Moreover, the condition in Theorem 2 is much stronger than that in Theorem 1. The asymptotic behavior of the estimator is not only determined by the growing rate of the parameter θ, but also by the configuration of the parameter. Thus, it would be of interest to see whether these conditions can be relaxed.

There are two different tasks in the data-privacy problem. The first is data protection. If the network model contains other network features, such as k-stars and triangles and only these network statistics are of interest, then the additive noisy mechanism presented here can be used to disclose them safely. In addition, it satisfies the EDP if the Laplace noise is added. The second is making inferences from the noisy data. In order to extend our method of deriving the consistency of the estimator to other network models, one needs to establish a geometrical rate of convergence for the Newton iterative sequence. This is not easy for network models with other network features because it is difficult to derive the upper bound of the matrix norm for the inverse matrix of the Fisher information matrix without some special matrix structures. At the same time, it is difficult to extend the method of deriving the asymptotic normality of the estimator to network models with other network features because, in general, it is difficult to derive the approximate inverse matrix of a general Fisher information matrix.

Supplementary Material

The online Supplementary Material contains the simulation results, two real-data analyses, and the proofs of Theorems 1–5.

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