# Circulant Matrices and Differential Privacy

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**Abstract**

This paper resolves an open problem raised by Blocki *et al.* (FOCS 2012), i.e., whether other variants of the Johnson-Lindenstrauss transform preserves differential privacy or not? We prove that a general class of random projection matrices that satisfies the Johnson-Lindenstrauss lemma also preserves differential privacy. This class of random projection matrices requires only $n$ Gaussian samples and $n$ Bernoulli trials and allows matrix-vector multiplication in $O(n \log n)$ time. In this respect, this work unconditionally improves the run time of Blocki *et al.* (FOCS 2012) without using the graph sparsification trick of Upadhyay (ASIACRYPT 2013). For the metric of measuring randomness, we stick to the norm used by earlier researchers who studied variants of the Johnson-Lindenstrauss transform and its applications, i.e., count the number of random samples made. In concise, we improve the sampling complexity by quadratic factor, and the run time of cut queries by an $O(n^{o(1)})$ factor and that of covariance queries by an $O(n^{0.38})$ factor.

Our proof for both the privacy and utility guarantee uses several new ideas. In order to improve the dimension bound, we use some known results from the domain of statistical model selection. This makes our proof short and elegant, relying just on one basic concentration inequality. For the privacy proof, even though our mechanism closely resembles that of Blocki *et al.* (FOCS 2012) and Upadhyay (ASIACRYPT 2013), we cannot use their proof idea. This is because the projection matrices we are interested in introduces non-trivial correlations between any two rows of the published matrix, and, therefore, we cannot invoke the composition theorem of Dwork, Rothblum and Vadhan (STOC 2009). We argue that the published matrix is not $r$-multivariate distribution; rather one matrix-variate distribution. We compute the distribution of the published matrix and then prove it preserves differential privacy.

**Keywords.** Circulant Matrices, Differential privacy, Sampling Complexity.

## 1 Introduction

In a recent work, Blocki *et al.* [9] proved that the Johnson-Lindenstrauss transform with random i.d.d. Gaussian entries preserves differential privacy, a very robust guarantee of privacy on database query. They left the question open whether other variants of the Johnson-Lindenstrauss transform, more specifically, the fast Johnson-Lindenstrauss transform, the randomness efficient Johnson-Lindenstrauss, and the sparse Johnson-Lindenstrauss transform, preserves privacy or not? In this paper, we resolve this issue. We consider a general class of random projection matrices of which the construction of Vybiral [51] is a special instance, and show that every projection matrix in this class of matrices preserves differential privacy, requires only $n$ Gaussian samples and $n$ Bernoulli trials, and allows fast matrix-vector multiplication.

The transform of Vybiral [51] is based on a class of matrices called *partial circulant matrices*[1], and achieves a suboptimal dimension reduction. We note that unless there is a significant improvement in the concentration properties of the partial circulant matrices, one cannot improve the dimension bound achieved by Vybiral [51]. We make a slight modification to their transform (more specifically, by composing a Walsh-Hadamard transform matrix) to get an almost optimal dimension reduction. We then consider the general class of matrices of which partial circulant matrices are special instance. We prove the utility and privacy bound for this general class of matrices. Using this proof, we also give a simpler proof for the recent construction of Upadhyay [50].

One of the reasons Blocki *et al.* [9] perceived the study of other variants of the Johnson-Lindenstrauss important is due to their algorithmic and practical implications [8]. As argued in a series of work by Ailon and Liberty [2, 3, 4] and Krahmer and Ward [38], the dimension of the projected space, run time of the transform, and the number of random samples used by the transform are the most important parameters for a Johnson-Lindenstrauss transform from an algorithmic as well as the applications and implementation point of view. On the other hand, major focus of research in differential privacy until now has been towards providing a tight utility and privacy tradeoff. We sought to bring the resource consideration in the domain of differential privacy as well. Similar questions were also raised by Dwork *et al.* [23] and Upadhyay [48], where the focus was on the design of efficient mechanisms with respect to the time taken to generate the sanitized data. This paper forward the study of privacy preserving mechanisms while also taking in account the amount of randomness used. An alternative way to look at this paper is the natural question whether we can use a more sampling efficient mechanisms with same utility and privacy guarantee.

One could argue that the number of random bits used is a more natural notion for considering the randomness complexity. However, in this paper, we stick with the norm used by researchers interested in the Johnson-Lindenstrauss transform and its applications, i.e., measure the randomness complexity in terms of the number of random samples. This measure has been used in the domain of dimension reduction and its application like compressed sensing [13], machine learning [5], quantum algorithms [17], and numerical analysis [16, 47].

Ailon and Liberty [2, 3, 4] and Krahmer-Ward [38] have thoroughly motivated why the number of random samples is an important parameter with respect to other applications of the Johnson-Lindenstrauss transform. Apart from all those reasons, one of the other main reasons for this choice in the domain of differential privacy is that it gives a much cleaner picture and a good quantitative estimate on the actual random bits used and the (actual) run-time of the mechanism[2]–it is the sampling process which is implemented in practice and might cause several issues. We refer the readers to Kapralov and Talwar [34] for various theoretical and Chaudhary *et al.* [15] and Mironov [41] for practical issues faced during sampling.

**OUR TECHNIQUES.**    In this paper, we investigate whether suitable modifications and generalization to a known transform by Vybiral [51], while maintaining the number of random samples used and efficiency in terms of matrix-vector multiplication, preserves differential privacy or not. Moreover, we also give a sharper analysis to get a tighter bound than achieved by Vybiral [51] in terms of the dimension of the projected space. In concise, we achieve a quadratic improvement in the number of random samples used in comparison with all known mechanisms for answering cut queries and covariance queries, and $\mathrm{poly}\log n$ improvement in the

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[1]Partial circulant matrices are a class of matrices indexed by a $n$-dimensional vector and formed as follows: the first row is the $n$-dimensional vector and the rest of the rows are formed iteratively by circulating the entries by shifting entries one position left with respect to the previous row.

[2]This could be seen akin to the complexity measure used in generic as well as concrete attacks on hash functions where we just measure the number of hash computations done, and not the actual atomic operations required (see for example, the attack on SHA-1 [52] and MD5 [53], and the generic attack on collision resistance [33] and second pre-image resistance [35]).

run time over the mechanism based on graph sparsification [48]. We follow up with the generalization of the Vybiral's construction and the techniques used in this paper to prove the privacy and utility bound.

OVERVIEW OF THE CONSTRUCTION. We start by giving a brief exposition of the construction by Vybiral [51]. Vybiral [51] first pick $n$ random Gaussian samples to form the first row and then construct the remaining $r - 1$ rows by shifting the vector left-wise relative to the previous row. This matrix is also known as *partial circulant matrices* and satisfies the *Restricted Isometry Property* [13], which we define next. For for any set $T \subseteq \{1, \cdots, r\}$, we say that an $r \times n$ matrix $\Phi$ satisfies the *Restricted Isometry Property* of *order $k$* if there exists an $0 < \varepsilon < 1$ such that, for all set $T$ with $|T| < k$,

$$\mathsf{Pr}\left[(1 - \varepsilon)\|\mathbf{x}_T\|_2^2 \leq \|\Phi_T|x\rangle_T\|_2^2 \leq (1 + \varepsilon)\||x\rangle_T\|_2^2\right] \geq 1 - \eta \tag{1}$$

holds, where $\Phi_T$ ($\mathbf{x}_T$, respectively) is the restriction of $\Phi$ (**x**, respectively) to the indices in $T$.

Rauhut *et al.* [44] proved that a partial circulant matrix formed as above satisfies the Restricted Isometry Property for values of $r \geq \max(\varepsilon^{-1}\sqrt{(k \log n)^3}, \varepsilon^{-2}k \log^4 n)$. Vybiral then multiply this matrix $P$ to a diagonal matrix whose entries are $\pm 1$ with probability $1/2$. By Theorem 1, this construction satisfies the Johnson-Lindenstrauss bound for suboptimal value of $r = O(\varepsilon^{-2} \log^2 m)$, where $m$ is the number of vectors on which the transform is to be applied.

**Theorem 1.** *(Krahmer-Ward [38, Proposition 3.2])* Let $\varepsilon$ be an arbitrary constant. Let $\Phi$ be a matrix of order $k$ and dimension $r \times n$ that satisfies the relation $k \leq c_1 \delta_k^2 r / \log(n/r)$ and equation (1). Then the matrix $\Phi D$, where $D$ is an $n \times n$ diagonal matrix whose entries are $\pm 1$ with probability $1/2$ (also known as *Rademacher matrix*), is a Johnson-Lindenstrauss transform with $r$ rows.

Therefore, unless there is a significant improvement in the understanding of concentration properties of partial circulant matrices, the dimension bound achieved by Vybiral [51] is hard to beat. The key observation here is that the diagonal Rademacher matrices does not produce a proper "mixing" of the entries of the partial circulant matrices to facilitate a strong concentration bound. For this, we need to compose it with a matrix that allows fast matrix-vector multiplication, preserves the Euclidean norm of the input vectors, and does not introduce more randomness. Our key observation is that, instead of only preconditioning by a diagonal matrix formed by a Rademacher sequence, if we also compose a Walsh-Hadamard matrix, then we achieve good enough mixing that translates to a better concentration result[3]. This in turn helps us to strengthen the Vybiral's bound [51].

To generalize this construction, a key point to note is that partial circulant matrices are nothing special. They are simply the first $r$ rows of a fully circulant matrix, and, therefore, can be seen as a result of applying a truncated permutation matrix from the left to a fully circulant matrix. Therefore, combined with the symmetry of circulant matrices, intuitively, any $r$ rows restricted circulant matrix should not effect the final concentration result. This intuition infact turns out to be true. This increases our sampling complexity by an additive factor of $r$ because we need to sample $r$ rows of a circulant matrix, but we now have a family of random projection matrices that satisfies the Johnson-Lindenstrauss lemma. Sampling $r$ rows independently was an idea used by Rudelson and Vershynin [46], where they showed that a matrix formed by sampling $r$ rows of a deterministic matrices with bounded orthonormal rows satisfies the Restricted Isometry Property. Here, we are sampling $r$ rows of a random matrix. Therefore, at the cost of oversimplification, an intuitive way to see this general class of Johnson-Lindenstrauss transform is as a hybrid of the known constructions of projection matrix with Restricted Isometry Property and known constructions of the Johnson-Lindenstrauss transform.

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[3]This composed matrix is the isometry matrix of Ailon and Chazelle [1].

TECHNIQUES USED FOR THE UTILITY PROOF. The general idea to prove the Johnson-Lindenstrauss lemma is to first bound the expectation of the random variables corresponding to the output of an application of the projection matrix, and then use the standard concentration bound to prove the result. For example, in the simplified proof of the Johnson-Lindenstrauss transform [19], the above method gives a failure bound of at most $1 - 1/n$. They then repeat the experiment a required number of times to get the failure bound closer to the desired constant. We cannot rely on repetition because it would increase the random samples required. Therefore, we have to give a tighter bound. For this, we rely on a result from statistical model selection.

We break our analysis in two parts. We first use the isometry of Ailon and Chazelle [1], which precondition the input vector $\mathbf{x}$ to get a vector $\tilde{\mathbf{x}}$ with bounded co-ordinates. Then, we use this promise to prove that when we multiply a restricted circulant matrix, formed by $n$-dimensional Gaussian vector, from the right, then the Euclidean norm of $\mathbf{x}$ is preserved with high probability. For this, we use known concentration inequalities from the area of model selection. Unlike the earlier results on randomness-efficient fast Johnson-Lindenstrauss transform that uses matrices satisfying the Restricted Isometry Property, the proof in this paper is elementary and relies on basic concentration inequalities.

TECHNIQUES USED FOR THE PRIVACY PROOF. The proof of differential privacy is far more involved. We use the same notion of neighbouring data as in [9, 48]. So, it is tempting to assume that multiplying our projection matrix (because of the form it has) results in $r$ multivariate Gaussian and proof of [9] can be applied. However, there are subtle correlations between two rows (or two columns) of our projection matrices, and, applying these projection matrices to a private matrix does not yield $r$ independent multivariate distribution, but one matrix-variate distribution. We first compute the distribution of the published matrix and then prove it is differentially private. Our proof uses various characterization of positive-definite matrices and Hermittian matrices along with the properties of the trace of a matrix. Along the line, we need to prove concentration result for a distribution which is the sum of the squares of $n$ independent Gaussian variables.

Using the above technique for privacy proof, we also give a simpler proof for the construction given by Upadhyay [50]. We recall that the author used a different isometry matrix than that of Ailon and Chazelle [1] for projection that preserves differential privacy. We give our proof for the original construction. Our proof involves reducing the proof of differential privacy for their original construction to that used in this paper.

One can also implement our mechanisms *as distributed algorithms*, a desirable feature as argued by [6]. This is because our mechanism uses operations that have efficient distributed algorithms. For example, one could use Jacobi method for SVD [37] and Cannon's algorithm for multiplication [14].

We summarize our results and its comparison with previous works in Table 1. The second and third column is the noise added by the respective mechanisms when answering all possible queries. In the table, $s$ denote the size of a single query and $r$ is the dimension of the projected space in our transform. Note that, except for the random projection based mechanisms, all the other mechanisms are interactive. Since comparing the noise bound for interactive and non-interactive mechanisms is not that straightforward, in our comparison, we follow Blocki *et al.* [9] method: compare answering all set of adaptive queries for interactive mechanisms and all predetermined queries for non-interactive mechanisms (see [9, Section 3.2 and 4.2]). We have the same bound as Blocki *et al.* [9] for $\varepsilon = O(n^{-1/3})$.

**RELATED WORK.** The first formal definition of Differential Privacy was given by Dwork et al. [22] to address the privacy concern of any participants. The key idea used in Dwork et al. [22] is to add noise according to a Laplace distribution to the output of a query; the Gaussian variant was proven to preserve differential privacy by Dwork et al. [21] in a follow-up work. Since then, many sanitizer for preserving differential privacy has been proposed in the literature, including the Exponential mechanism [12, 40], the Multiplicative

| Method | Cut-queries | Covariance-Queries | Run-time | # Random Samples |
|---|---|---|---|---|
| Randomized Response [11] | $O(\sqrt{sn^2/\varepsilon})$ | $\tilde{O}(\sqrt{n}d/\varepsilon)$ | $\Theta(n^2)$ | $O(n^2)$ |
| Exponential [12, 40] | $O(n\log n/\varepsilon)$ | $O(n\log n/\varepsilon)$ | Intractable | $O(n^2)$ |
| Multiplicative Weight [31] | $\tilde{O}(n^2/\varepsilon)$ | $\tilde{O}(nd\sqrt{1/\varepsilon})$ | $O(n^2)$ | $O(n^2)$ |
| Johnson-Lindenstrauss [9] | $O(s\sqrt{n}/\varepsilon)$ | $O(\varepsilon^{-2}n)$ | $O(rn^2)$ | $O(rn)$ |
| Graph Sparsification [48] | $O(s\sqrt{n}/\varepsilon)$ | $-$ | $\tilde{O}(n^2)$ | $O(n^2)$ |
| This paper | $O(sn^/\varepsilon)$ | $O(\varepsilon^{-1}n^2)$ | $O(n^2\log n)$ | $2n+r$ |

Table 1: Comparison between our mechanism and other mechanism when answering all possible queries.

Update mechanism [26, 27, 28, 31], the Median mechanism [45], the Boosting mechanism [24], and the Random Projection mechanism [36]. All these mechanisms have a common theme: they perturb the output before responding to queries. Blocki et al. [9, 10] and Upadhyay [49, 48] took a complementary approach. They perturb the input by performing a random projection of the input and show that existing algorithms preserves differential privacy if the input is perturbed in a reversible manner.

## 2 Preliminaries, Notations, and Basic Definitions

**NOTATIONS.** We fix the letter $n$ to denote the space of the input vectors, $m$ to denote the number of vectors, and $r$ to denote the subspace to which the vectors are projected. We use the symbol $\eta$ to denote the approximation parameter in the statement of the Johnson-Lindenstrauss transform. We use the notation $\langle \mathbf{a}_1, \cdots, \mathbf{a}_n \rangle$ to denote the individual entries of an $n$-dimensional vector $\mathbf{a}$. We use the symbol $W$ to denote an $n \times n$ Walsh-Hadamard matrix. We use $A_{1..r}$ to denote the matrix formed by taking the first $r$ rows of $A$ and $A_{i:}$ ($A_{:j}$) to denote $i$-th row (column, respectively) of matrix $A$. We use bold faced capital letters, like $\mathbb{A}$, to denote $n$ copies of matrix $A$ stacked together row-wise. For a vector $\mathbf{x}$, we use the notation $\mathsf{Diag}(\mathbf{x})$ to represent a diagonal matrix with non-zero entries $\langle \mathbf{x}_1, \cdots, \mathbf{x}_n \rangle$.

**PRIVACY MODEL USED IN THIS PAPER.** In this work, we deal with privacy-preserving mechanisms for answering cut-queries on a graph and directional covariance queries on a matrix. We work with the natural relaxed notion of differential privacy, known as *approximate differential privacy*.

**Definition 1.** A randomized mechanism, $\mathcal{K}$, gives $(\varepsilon, \delta)$-*differential privacy*, if for all neighboring data-sets $D_1$ and $D_2$, and all range $S \subset Range(\mathcal{K})$, $\Pr[\mathcal{K}(D_1) \in S] \leq \exp(\varepsilon)\Pr[\mathcal{K}(D_2) \in S] + \delta$, where the probability is over the coin tosses of $\mathcal{K}$. When $\delta = 0$, we get the traditional definition of *differential privacy*.

We call two data-sets $D_1$ and $D_2$ are *neighboring* if $\|D_1 - D_2\| \leq 1$. The following lemma is key to our analysis in Section 3.

**Lemma 2.** Let $M(D)$ be a $(\varepsilon, \delta)$-differential private mechanism for a database $D$, and let $h$ be any function, then any mechanism $M' := h(M(D))$ is also $(\varepsilon, \delta)$-differentially private for the same set of queries.

**STATISTICAL MODEL SELECTION AND PROBABILITY THEORY.** The main ingredients in our utility proof are inequalities from model selection. We review some of its basics and probability theory that are required to understand our proof. One of the main methods to prove concentration inequalities is the following two step process: control the moment generating function of a random variable and then minimize the upper bound resulting from the Markov's inequality. Though simple, it is extremely powerful. For our pur-

pose, we only need Corollary 7, but we need to understand some basic statistical model selection concepts to understand the result.

Let $\zeta$ be a real valued centered random variable, then the log-moment generating function is defined as $\psi_\zeta(\lambda) := \ln(\mathbb{E}[\exp(\lambda\zeta)]), \forall \lambda \in \mathbb{R}_+$, and the *Cramer's transform* is defined as $\psi_\zeta^*(x) := \sup_{\lambda \in \mathbb{R}_+}(\lambda x - \psi_\zeta(\lambda))$. The *generalized inverse* of $\psi^*$ at a point $t$ is defined by $\psi^{*-1}(f) := \inf\{x \geq 0 : \psi^*(x) > f\}$.

The log generating function for centered random variable has some nice properties. It is continuously differentiable in a half-open interval $I = [0, b)$, where $0 < b \leq \infty$, and both $\psi_\zeta$ and its differentiation at 0 equals 0. There is a nice characterization of the generalized inverse in the form of following lemma.

**Lemma 3.** Let $\psi$ be a convex continuously differentialable function on $I$. Assume that $\psi(0) = \psi'(0) = 0$. Then $\psi^*$ is non-negative non-decreasing convex function on $\mathbb{R}_+$. Moreover, its generalized inverse can be written as $\psi^{*-1} = \inf_{\lambda \in I}\left[(f + \psi(\lambda))/\lambda\right]$.

This lemma follows from the definition and basic calculus. In the area of model selection, Lemma 3 is often used to control the expectation of the supremum of a finite family of exponentially integrable variables. Pisier [43] proved the following fundamental lemma.

**Lemma 4.** (Pisier [43]) Let $\{\zeta_f\}_{f \in F}$ be a finite family of random variables and $\psi$ be as in Lemma 3. Let $\mathbb{E}^A[\zeta] = \mathbb{E}[\zeta\chi_A]/\Pr[A]$ for a non-zero measurable set $A$. Then, for any non-zero measurable set $A$, we have $\mathbb{E}^A\left[\sup_{f \in F} \zeta_f\right] \leq \psi^{*-1}\left(\ln\left(|F|/\Pr[A]\right)\right)$.

If we take $A = (\zeta \geq \phi(x))$ and applying Markov's inequality, then using the property that $\phi$ is an increasing function, this immediately gives us that $x \leq \ln(1/\Pr[A])$. This gives the following key lemma.

**Lemma 5.** Let $A$ be a set with non-zero measure and $\zeta$ be a centered random variable. Let $\phi$ be an increasing function on positive reals such that $\mathbb{E}^A[\zeta] \leq \phi(\ln(1/\Pr[A]))$. Then $\Pr[\zeta \geq \phi(x)] \leq \exp(-x)$.

We refer the interested readers to the book by Massart and Picard [39]. In this paper, we use the following result by Birge and Massart [7] for bounding the utility, which follows from application of Lemma 5.

**Theorem 6.** (Birge-Massart [7]) Let $(\zeta_f)_\mathcal{F}$ be a finite family of random variable and $\psi$ be a convex and continuously differentiable function on $[0, b)$ with $0 \leq b \leq \infty$ such that $\psi(0) = \psi'(0) = 0$ and for every $u \in [0, b)$ and $f \in \mathcal{F}$, we have $\log(\mathbb{E}[\exp(u\zeta_f)]) \leq \psi(u)$. If $N$ denotes the cardinality of $\mathcal{F}$. Then $\mathbb{E}\left[\sup_{f \in \mathcal{F}} \zeta_f\right] \leq \psi^{*-1}(\ln N)$, where $\psi^*$ is the Cramer's transformation.

Using Lemma 5 and Talagrand inequality, the authors also proved the following corollary.

**Corollary 7.** (Birge-Massart [7]) Let $0 < \lambda < 1/b$ for some $b$. If $\zeta$ be a real valued integrable variable, and $a$ and $b$ be constants such that $\log(\mathbb{E}[\exp(\lambda\zeta)]) \leq \frac{a\lambda^2}{2(1-b\lambda)}$. Then $\Pr\left[\zeta \geq \sqrt{2a\tau} + b\tau\right] \leq \exp(-\tau)$.

LINEAR ALGEBRA AND PROBABILITY DISTRIBUTIONS. Our analysis of privacy makes extensive use of linear algebra and statistical properties of Gaussian distribution. We give an exposition to the level required to understand this paper. Let $A$ be an $n \times d$ matrix. The singular value decomposition (SVD) of $A$ is $A = V\Lambda U^\mathsf{T}$, where $U, V$ are unitary matrices and $\Lambda$ is a diagonal matrix consisting of the *singular values* of $A$. Since $U$ and $V$ are unitary matrices, one can write $A^i = V\Lambda^i U^\mathsf{T}$ for any real value $i$. We use standard Walsh-Hadamard matrix and discrete Fourier transform matrix. A Walsh-Hadamard matrix $W_m$ is a $2^m \times 2^m$ matrix formed recursively as follows: $W_0 = 1$ and $W_m = \frac{1}{\sqrt{2}}\begin{pmatrix} W_{m-1} & W_{m-1} \\ W_{m-1} & -W_{m-1} \end{pmatrix}$. Where it is clear from the context, we drop the subscript. We use the symbol $\mathcal{F}$ to denote discrete Fourier transform.

A Rademacher sequence is a sequence of random variables having value $\pm 1$ with probability $1/2$. Given a random variable, $X$, we denote by $X \sim \mathcal{N}(\mu, \sigma^2)$ the fact that $X$ is distributed according to a Gaussian distribution with the probability density function, $\mathsf{PDF}_X(x) = \frac{1}{\sqrt{2\pi}\sigma}\exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$. The Gaus-

sian distribution is invariant under affine transformation. This is called *spherical symmetry* of Gaussian variable. The multivariate Gaussian distribution is a generalization of univariate Gaussian distribution. Given a $m$ dimensional multivariate random variable, $X \sim \mathcal{N}(\mu, \Sigma)$ with mean $\mu \in \mathbb{R}^m$ and covariance matrix $\Sigma = \mathbb{E}[(X - \mu)(X - \mu)^\mathsf{T}]$, the PDF of a multivariate Gaussian is given by $\mathsf{PDF}_\mathbf{X}(\mathbf{x}) := \frac{1}{\sqrt{2\pi \det(\Sigma)}} \exp\left(-\frac{1}{2}\mathrm{Tr}\left(\mathbf{x}^\mathsf{T}\Sigma\mathbf{x}\right)\right)$. It is easy to see from the description of the PDF that, in order to define the PDF corresponding to a multivariate Gaussian distribution, $\Sigma$ has to have full rank and is positive definite matrix (see Appendix B.2).

# 3 Circulant Matrices and Differential Privacy

In this section, we show that a general class of projection matrices of which Vybiral [51] is a special instance also preserves differential privacy. We also note a slight modification that allows us to get a tighter dimension bound, which is optimal up to a logarithmic factor. Our random projections have the form $\Phi = PWD$, where $W$ is a Walsh-Hadamard transform, $D$ is a diagonal matrix formed by Rademacher sequence, and $P$ is formed by independently sampling $r$ rows of a circulant matrix. The mechanisms for answering cut-queries and covariance queries follows by substituting our projection matrix instead of the random Gaussian matrix based Johnson-Lindenstrauss transform used in Blocki *et al.* [9]. We assume that the private matrix has a dimension $n \times d$ where $n$ is a power of 2. This is without any loss of generality because we can simply append block of 0 matrix to make the number of rows a power of 2 while incurring at most constant overhead.

## 3.1 Description of the Matrix $P$ and the Family of Projection Matrices

Let $\mathbf{g} := \langle \mathbf{g}_1, \cdots, \mathbf{g}_n \rangle$ be $n$ i.d.d. Gaussian samples and $C$ be a circulant matrix formed using the vector $\mathbf{g}$, i.e, for $1 \leq i \leq n$, $C_{i:} = \langle \mathbf{g}_i, \cdots, \mathbf{g}_n, \mathbf{g}_1, \cdots, \mathbf{g}_{i-1} \rangle$. Then the matrix $P$ corresponding to a permutation matrix $\Pi$ truncated to $r$ rows and circulant matrix $C$ is formed by choosing $r$ rows of the circulant matrix (i.e., $P = \Pi_{1..r}C$). This approach has been used by Rudelson and Vershynin [46] to prove that certain matrix satisfies the Restricted Isometry Property. This choice of sampling $r$ rows combined by sampling a Gaussian vector gives us a family of matrices $\mathcal{P} = \{P\}_\Pi$, the size of this family being $\binom{n}{r}$. Of this, a special case is the partial circulant matrix, which was used by Vybiral [51], in which the first $r$ rows of the matrix $C$ is chosen deterministically to form the matrix $P$. Note that this is not the only option. One can also use a known fixed permutations, like Affine transformation or combinatorial designs like $r$ random rows of Latin squares[4] to pick $r$ rows, but they are also a special case of the family $\mathcal{P}$.

We first note few salient features of this class of projection matrices. The matrix $P$ alone cannot be used for random projection because for some bad input vector $\mathbf{x}$, the estimate of $\|P\mathbf{x}\|_2$ can be really bad. For example, when $\mathbf{x}$ is along a single coordinate, then only the non-zero values of $P$ along this coordinate would contribute to $P\mathbf{x}$, giving a very bad variance bound. This is why we need some preconditioning on the inputs–Vybiral [51] does this by using diagonal Rademacher matrix. However, as we argued earlier using the result by Krahmer and Ward [38] and Rauhut *et al.* [44], unless there is a significant improvement in the concentration bounds on partial circulant matrices, the Vybiral [51] result seems hard to improve. The intuitive reasoning is that the diagonal Rademacher matrix does not preconditions the input to a proper degree of isometry. For this, we need to precondition the input with $WD$ instead of just $D$. The extra $W$

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[4]Latin squares are combinatorial design in which a square $n \times n$ matrices have entries from 1 to $n$ such that every row and column have all the entries.

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**Construction of** $\Phi$: Set $r = O(\eta^{-2} \log m \log n)$. Construct the matrices $D$ and $P$ as below.

1. $D$ is an $n \times n$ diagonal matrix such that $\Pr[D_{ii} = +1] = \Pr[D_{ii} = -1] = 1/2$.

2. $P$ is a matrix formed as follows: Construct a circulant matrix $C$ with entries picked from a Gaussian distribution and then independently sample $r$ rows from $C$.

Compute $\Phi = PWD$, where $W$ is the normalized $n \times n$ Walsh-Hadamard transform matrix.

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Figure 1: A Family of Random Projection Matrices

helps in spreading out the vector in all direction. At a very high level, this isometry allows us to mimic a projection matrix with every entries picked i.d.d.

The formal description of the projection matrix is given in (Figure 1).

For the utility guarantee, we have the following result.

**Theorem 8.** *Utility Guarantee.* Let $\Phi$ be as in Figure 1. Then for any set of $m$ vectors $S$ in $\mathbb{R}^n$, there is an $r = O(\eta^{-2} \log n \log m)$ such that the following holds with the probability at least $2/3$,

$$(1 - \eta)\sqrt{r}\|\mathbf{x}\|_2^2 \leq \|\Phi\mathbf{x}\|_2^2 \leq (1 + \eta)\sqrt{r}\|\mathbf{x}\|_2^2, \qquad \forall \mathbf{x} \in S. \tag{2}$$

For differential privacy, we have the following.

**Theorem 9.** *Privacy Guarantee.* Let $\Phi$ be a $n \times r$ projection matrix constructed by transposing the construction in Figure 1. If the singular values of a private $n \times d$ matrix $A$ is at least $\left(16 \ln(1/\delta)\sqrt{n/\varepsilon}\right)$. Then $A^\mathsf{T}\Phi$ preserves $(\varepsilon, \delta)$-differential privacy. Moreover, the computation requires $O(nd \log n)$ basic operations.

A remark about the above theorem is due here. Note that we have a factor of $n$ instead of a factor of $r$ as in Blocki *et al.* [9]. However, as mentioned by the authors [9], in order to answer all cut (or covariance) queries, $r$ has to be set at least equal to $n$. In other words, the mechanism does not perform dimension reduction, rather it increases the dimension. In that respect, differential privacy is distinct from all the other known applications of the Johnson-Lindenstrauss transform. However, we loss an extra $\sqrt{1/\varepsilon}$ factor in the singular value term than in Blocki *et al.* [9]. This is not surprising as we expect to pay the price for faster and randomness efficient computation in some or the other way.

In the remainder of this section, we prove the above two theorems.

UTILITY PROOF. We break the analysis in two parts. We first use the fact that $W^{(n)}D$ is an isometry [1], i.e., for any vector $\mathbf{x}$ of unit length, $\tilde{\mathbf{x}} = W^{(n)}D\mathbf{x}$ has bounded co-ordinates. Then, we use this promise to prove the following: when we multiply a circulant matrix formed by Gaussian vector from the right to this smoothen vector and sample $r$ rows, then this preserves the Euclidean norm with high probability.

Fix a $\mathbf{x} \in \mathcal{S}$. Since the transformation is linear, without loss of generality, we can assume $\mathbf{x}$ is a unit vector. The first step follows simply from the simple corollary to Ailon and Chazelle [1].

**Theorem 10.** *(Ailon-Chazelle [1])* Let $\mathbf{x} \in \mathbb{R}^n$ and $t > 0$. Let $W^{(n)}$ and $D$ be as in Section 3. Then, for any $\kappa > 0$, we have $\Pr\left[\|WD\mathbf{x}\|_\infty \geq \sqrt{2/n \log(2n/\kappa)}\langle x, x\rangle\right] \leq \kappa$.

*Proof.* Ailon and Chazelle [1] proved that $\Pr\left[|(W^{(n)}D\mathbf{x})_i| \geq t\right] \leq 2\exp(-t^2 n/2)$ for $i \in [n]$. Setting $t = \sqrt{2/n \log(2n/\kappa)}$, we get $\Pr\left[|\tilde{\mathbf{x}}_i| \geq t\right] \leq \kappa/n$. Using union bound gives the result. $\qquad \square$

8

The second step is to use Theorem 10 to get the desired concentration bound. The naive method to work with the permutation in the matrix $\Omega$ to get the concentration result makes the proof very lengthy. Let $\tilde{\mathbf{x}} = W^{(n)}D\mathbf{x}$. As in the proof of Dasgupta and Gupta [19], the crucial observation here is that a circulant matrix formed by a vector of i.d.d. Gaussian is very symmetric; therefore, picking any set of $r$ would have the same concentration properties as picking the first $r$ rows. We follow the approach taken by Upadhyay [50]. This is possible because of the nice representation of a circulant matrices by a discrete Fourier transform matrix (see equation (16)). We first get around the problem of dealing with the permutation matrices by making a substitution, i.e., for the matrix $\Omega$ and any vector $\mathbf{x} \in \mathbb{R}^n$, $\|\Omega\mathbf{x}\|_2^2 = \sum_{i=1}^{r} \left| \sum_{j=1}^{n} \mathbf{g}_{(j-i+1) \mod n} \tilde{\mathbf{x}}_j \right|^2 = \sum_{i=1}^{r} \left| \sum_{j=1}^{n} \tilde{\mathbf{x}}_{(i+j+1) \mod n} \right|^2 = \|Z\mathbf{g}\|_2^2$. The substitution becomes much clearer with the following toy example:

$$\left\| \begin{pmatrix} \mathbf{g}_1 & \mathbf{g}_2 & \mathbf{g}_3 \\ \mathbf{g}_2 & \mathbf{g}_3 & \mathbf{g}_1 \end{pmatrix} \begin{pmatrix} \tilde{\mathbf{x}}_1 \\ \tilde{\mathbf{x}}_2 \\ \tilde{\mathbf{x}}_3 \end{pmatrix} \right\|_2^2 = \left\| \begin{pmatrix} \mathbf{g}_1\tilde{\mathbf{x}}_1 & \mathbf{g}_2\tilde{\mathbf{x}}_2 & \mathbf{g}_3\tilde{\mathbf{x}}_3 \\ \mathbf{g}_2\tilde{\mathbf{x}}_1 & \mathbf{g}_3\tilde{\mathbf{x}}_2 & \mathbf{g}_1\tilde{\mathbf{x}}_3 \end{pmatrix} \right\|_2^2 = \left\| \begin{pmatrix} \tilde{\mathbf{x}}_1 & \tilde{\mathbf{x}}_2 & \tilde{\mathbf{x}}_3 \\ \tilde{\mathbf{x}}_3 & \tilde{\mathbf{x}}_1 & \tilde{\mathbf{x}}_2 \end{pmatrix} \begin{pmatrix} \mathbf{g}_1 \\ \mathbf{g}_2 \\ \mathbf{g}_3 \end{pmatrix} \right\|_2^2$$

The rest of the proof is very similar to [50, 51] owing to our observation in equation (16); we include it for the sake of completion.

Let $U\Sigma V^{\mathsf{T}}$ be the SVD of $Z$, $\gamma = V^{\mathsf{T}}\mathbf{g}$. Let $\sigma := (\sigma_1, \cdots, \sigma_r)$ be the singular values of $Z$ and $(\gamma_1, \cdots, \gamma_r)$ be the co-ordinates of $V^{\mathsf{T}}\mathbf{g}$. The following equalities are immediate.

$$\mathsf{Pr}_{\mathbf{g}} \left[ \|\Omega\mathbf{x}\|_2^2 \geq (1+\eta) \right] = \mathsf{Pr}_{\mathbf{g}} \left[ \|Z\mathbf{g}\|_2^2 \geq (1+\eta)r \right] = \mathsf{Pr}_{\mathbf{g}} \left[ \|U\Sigma V^{\mathsf{T}}\mathbf{g}\|_2^2 \geq (1+\eta)r \right]$$
$$= \mathsf{Pr}_{\gamma} \left[ \|U\Sigma\gamma\|_2^2 \geq (1+\eta)r \right] = \mathsf{Pr}_{\gamma} \left[ \|\Sigma\gamma\|_2^2 \geq (1+\eta)r \right]. \tag{3}$$

Our problem thus reduces to proving the required concentration bound on $\sum \sigma_i^2|\gamma_i|^2$. We use Corollary 7 by computing the function $\psi$ corresponding to our case through the following proposition.

**Proposition 11.** Let $(Y_1, \cdots Y_r)$ be distributed according to $\mathcal{N}(\mathbf{0}^r, \mathbb{I})$ and $\sigma = (\sigma_1, \cdots, \sigma_r)$ be any $r$ dimensional vector. Let $\lambda$ be an arbitrary constant such that $0 < \lambda < 1/2\|\sigma\|_\infty$. Then

$$\sum_{i=1}^{r} \log \left( \mathbb{E}_{Y_i} \left[ \exp \left( \lambda\sigma_i^2(Y_i^2 - 1) \right) \right] \right) \leq \frac{\lambda^2 \sum_{i=1}^{r} \sigma_i^4}{1 - 2\lambda \max_i |\sigma_i|^2}.$$

*Proof.* Let $(Y_1, \cdots, Y_r)$ be random variable $\mathcal{N}(\mathbf{0}^r, \mathbb{I})$. Equivalently, they are i.d.d. Gaussian. We first consider the simple case when $Y \sim \mathcal{N}(0, 1)$ and $R := \log(\mathbb{E}[\exp(a\lambda(Y^2 - 1))])$, then

$$R = a^2\lambda^2 \sum_{i \geq 0} \frac{(2\lambda a)^i}{i+1} \leq a\lambda^2 \sum_{i \geq 0} (2a\lambda)^i = \frac{a^2\lambda^2}{1 - 2a\lambda}. \tag{4}$$

From the linearity of expectation and equation (4), we have the following set of inequalities.

$$\sum_{j=1}^{r} \log \left( \mathbb{E}_{Y_i} \left[ \exp(\lambda\sigma_j^2(Y_j^2 - 1)) \right] \right) = \sum_{j=1}^{r} \lambda^2\sigma_j^4 \sum_{i \geq 0} \frac{(2\lambda\sigma_j^2)^i}{i+1}$$
$$\leq \lambda^2 \sum_{j=1}^{r} \sigma_j^4 \sum_{i \geq 0} (2\lambda\sigma_j^2)^i \leq \frac{\lambda^2 \sum_{i=1}^{r} \sigma_i^4}{1 - 2\lambda \max_i |\sigma_i|^2}.$$

$\square$

9

Recall that $\Sigma = \mathsf{Diag}(\sigma_1, \cdots, \sigma_r)$ and $Z = U\Sigma V^T$. Since $V$ has orthonormal columns, $V^{\mathsf{T}}\mathbf{g}$ is distributed according to Gaussian distribution. Also, the right hand side of the Proposition 11 has the form $\psi(u) = \frac{a\lambda^2}{2(1-b\lambda)}$ for $a = 2\sum_i \sigma_i^4$ and $b = 2\max_i \{\sigma_i^2\}$. Using Corollary 7, we have

$$\mathsf{Pr}_\gamma \left[ \sum_{i=1}^r \sigma_i^2 \left(\gamma_i^2 - 1\right) \geq 2\tau \max_i \{\sigma^2\} + 2\sqrt{2\tau \sum_i \sigma^4} \right] \leq \exp(-\tau). \qquad (5)$$

To apply equation (5), we need an estimate on $\max_i \{\sigma_i^2\}$ and $\sum_{i=1}^r \sigma_i^4$. This is where the isometry of $W^{(n)}D$ is useful. First note that it only gives a stronger guarantee if we consider an upper bound on $\sum \sigma_i^4$ and $\max_i \{\sigma_i^2\}$ instead of an exact value in equation (5). This is where the guarantee on $\|\tilde{\mathbf{x}}\|_\infty$ is useful. From Theorem 10 and the symmetry of our construction, with probability at least $19/20$,

$$\max_i \{\sigma_i^2\} = \|Z\|_\infty^2 = \max_{\mathbf{y}\in\mathbb{R}^n, \|\mathbf{y}\|_2=1} \|Z\mathbf{y}\|_2^2 \leq n\|\Pi'W\mathsf{Diag}(\mathbf{d}')\mathbf{y}\|_\infty^2 \leq n\|\tilde{\mathbf{x}}'\|_\infty^2 \leq 2\log(40n), \quad (6)$$

where $\mathbf{d}' = (\mathbf{d}_1\mathbf{x}_1, \cdots \mathbf{d}_n\mathbf{x}_n)$, $\mathbf{x}' = (\mathbf{x}_1\mathbf{y}_1, \cdots, \mathbf{x}_n\mathbf{y}_n)$ and $\tilde{\mathbf{x}}' = W^{(n)}D\mathbf{x}'$ with Rademacher entries $(\mathbf{d}_1, \cdots \mathbf{d}_n)$.
Since $\|Z\|_F^2 = \sum_{i=1}^r \sigma_i^2 = r$. Thus,

$$\sum_i \sigma_i^4 \leq \max_i \{\sigma_i^2\} \cdot \sum_i \sigma_i^2 = 2r\log(40n). \qquad (7)$$

Setting $\tau = cr\varepsilon^2/\log(40n)$ for a small constant $c$, and using equations (3), (5), and (7), we have

$$\mathsf{Pr}_\mathbf{g}[\|\Omega\mathbf{x}\|_2^2 \geq (1+\varepsilon)] = \mathsf{Pr}_\gamma \left[ \sum_{j=1}^r \sigma_j^2(|\gamma_j| - 1) \geq \varepsilon r \right] < \exp\left( -\frac{r\varepsilon^2}{\log(40n)} \right). \qquad (8)$$

For $(8) < 1/6m$, we need $r = O\left(\varepsilon^{-2}\log n \log m\right)$. The result follows using the union bound and similar analysis for the negative side of the tail, i.e., for the value of $r$, we have

$$\mathsf{Pr}_\mathbf{g}[\|\Omega\mathbf{x}\|_2^2 \leq (1-\varepsilon)] = \mathsf{Pr}_\gamma \left[ \sum_{j=1}^r \sigma_j^2(|\gamma_j| - 1) \leq -\varepsilon r \right] < \frac{1}{6m}. \qquad (9)$$

Combining equation (8) and equation (9) and union bound over all $x \in \mathcal{S}$, the result follows.

For the run-time guarantee, note that a circulant matrix has a singular value decomposition in the form of discrete Fourier transform (equation (16)). Therefore, in disguise, all the matrices used in the projection matrix allow fast matrix-vector multiplication. The final truncated permutation matrix takes $O(r)$ time to sample the corresponding entry after the application of $CWD$; therefore, the run-time of a single matrix-vector multiplication takes $O(n\log n)$ time. Since, there are $d$ columns in the matrix $A$, it takes $O(nd\log n)$ time to publish the sanitized matrix.

**PRIVACY PROOF.** Before we give our proof, we state the reason why the proof of Blocki *et al.* [9] does not extend to our case. One of the reasons why the proof of Blocki *et al.* [9] does not generalize to any Johnson-Lindenstrauss transform in general is due to its strong dependency on the fact that each samples in a dense Gaussian matrix is picked i.d.d. More concretely, each row of their published matrix is a multivariate Gaussian and preserves differential privacy. This allows them to use the composition theorem of Dwork,

Rothblum and Vadhan [24] to prove differential privacy of the entire published matrix. Unfortunately, we cannot invoke the composition theorem once we reuse the random samples due to the introduction of correlations between the entries of our projection matrices. Therefore, applying our projection matrix to a private matrix does not yield $r$ independent multivariate distribution, but one matrix-variate distribution. We compute the resulting distribution and then prove that it preserves differential privacy. In this sense, our proof uses the same idea as used by Upadhyay [49]; however, the analogy ends here as the probability distribution are very different and requires a fresh analysis.

Our starting point is an alternate way to look at any matrix $P$ as a matrix formed by sampling $r$ rows of a fully circulant matrix independently. In other words, one can see $P$ as a product of a truncated permutation matrix and a circulant matrix formed by $\mathbf{g}$. Since differential privacy is preserved under any arbitrary post-processing, we can just concentrate on the distribution when a fully circulant matrix is used instead of the matrix $P$ (the truncated permutation can be seen as a post-processing step). Let $\mathbb{I}_k$ denote the $k \times k$ identity matrix. Then for a partial circulant matrix, we have,

$$P = \begin{pmatrix} \mathbf{g}_1 & \mathbf{g}_2 & \cdots & \mathbf{g}_n \\ \mathbf{g}_2 & \cdots & \mathbf{g}_n & \mathbf{g}_1 \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{g}_r & \mathbf{g}_1 & \cdots & \mathbf{g}_{r-1} \end{pmatrix} = \underbrace{\begin{pmatrix} \mathbb{I}_r & 0 \end{pmatrix}}_{n \text{ columns}} \begin{pmatrix} \mathbf{g}_1 & \mathbf{g}_2 & \cdots & \mathbf{g}_n \\ \mathbf{g}_2 & \cdots & \mathbf{g}_n & \mathbf{g}_1 \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{g}_n & \mathbf{g}_1 & \cdots & \mathbf{g}_{n-1} \end{pmatrix} = \begin{pmatrix} \mathbb{I}_r & 0 \end{pmatrix} C. \qquad (10)$$

Therefore, for the rest of this proof, we just concentrate on circulant matrices. Let $\mathsf{vec}(C)$ denote the vector formed by the entries of $C$. Then, the covariance matrix of $\mathsf{vec}(C)$ is,

$$\Lambda := \mathsf{COV}(\mathsf{vec}(C)) = \underbrace{\begin{pmatrix} \mathbb{I}_{n/2} & 0 & 0 & \mathbb{I}_{n-1} & 0 & \mathbb{I}_{n-2} & \cdots & 0 & \mathbb{I}_1 \\ 0 & \mathbb{I}_{n/2} & \mathbb{I}_1 & 0 & \mathbb{I}_2 & 0 & \cdots & \mathbb{I}_{n-1} & 0 \\ 0 & \mathbb{I}_1 & \mathbb{I}_{n/2} & 0 & \cdots & \cdots & \cdots & \vdots & \vdots \\ \mathbb{I}_{n-1} & 0 & 0 & \mathbb{I}_{n/2} & & \cdots & \cdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & \mathbb{I}_{n-2} & \vdots & \vdots & \vdots & \ddots & \cdots & \mathbb{I}_{n/2+1} & 0 \\ \mathbb{I}_2 & 0 & \cdots & \cdots & \cdots & \cdots & \ddots & 0 & \mathbb{I}_{n/2-1} \\ 0 & \mathbb{I}_{n-1} & 0 & \mathbb{I}_{n-2} & \cdots & \cdots & \cdots & \mathbb{I}_{n/2} & 0 \\ \mathbb{I}_1 & 0 & \mathbb{I}_2 & 0 & \cdots & & \cdots & 0 & \mathbb{I}_{n/2} \end{pmatrix}}_{n^2 \text{ columns}} \quad n^2 \text{ rows,} \quad (11)$$

where $0$ are block zero matrices of appropriate dimension. To simplify the presentation of the proof, we make couple of changes. We assume that our projection matrix is an $n \times r$ matrix instead of $r \times n$ matrix by considering the transpose of matrix constructed in Section 3, i.e., we use $\Omega$ instead of the transpose of the construction stated in Section 3, i.e., we consider our projection matrix is $n \times r$ and is applied on the right of $A^\mathsf{T}$. With this change of notation, this implies that we now publish $A^\mathsf{T}\Omega$. Since $WD$ is an isometry, $\|(A - \tilde{A})^\mathsf{T} DW^\mathsf{T}\| = \|A' - \tilde{A}'\| \leq \|A - \tilde{A}\| \leq 1$ for $A' = A^\mathsf{T} DW^\mathsf{T}$ and $\tilde{A}' = \tilde{A}^\mathsf{T} DW^\mathsf{T}$, so without any loss of generality, we can analyze the distribution $A'^\mathsf{T} C$ instead of $A^\mathsf{T}\Omega$. From hereon, whenever we say $A$, we mean $A'$ and $\tilde{A}$ to mean $\tilde{A}'$.

In order to compute the PDF of the matrix-variate distribution corresponding to the published matrix, we follow the standard technique. We look at the published matrix as a vector and analyze the corresponding multivariate distribution. A covariance matrix is a positive semi-definite matrix; therefore, we can write equation (11) succinctly in the form of its Cholesky decomposition, say $\Lambda = LL^\mathsf{T}$.

Note that $\Lambda\Lambda^T = n\mathbb{I}$; therefore all the singular values of $L$ is $\sqrt{n}$. Using the left spherical symmetry of Gaussian distribution, and noting that the Jacobian of the transformation $A^\mathsf{T}C$ is $\sqrt{\det(A^\mathsf{T}A)}$, the resulting matrix variate distribution for $X \sim A^\mathsf{T}Y$ for $Y$ picked from a distribution with mean vector $0$ and covariance matrix $\Lambda$ has the covariance matrix $\mathbb{A}^\mathsf{T}\Lambda\mathbb{A}$, where $\mathbb{A}$ is the matrix formed by stacking $n$ copies of $A$ row-wise. Therefore,

$$\mathsf{PDF}_{A^\mathsf{T}C}(X) = \frac{1}{\sqrt{\det(\mathbb{A}^\mathsf{T}\Lambda\mathbb{A})}} \exp\left(-\frac{1}{2}\mathrm{Tr}\left(X^\mathsf{T}(\mathbb{A}^\mathsf{T}\Lambda\mathbb{A})^{-1}X\right)\right). \tag{12}$$

For the sake of simplicity, let us denote by $\mathbb{B} = L^\mathsf{T}\mathbb{A}$. Then from equation (12), we can write the distribution of the published matrices corresponding to the neighbouring matrices $A$ and $\tilde{A}$ as follows.

$$\mathsf{PDF}_{A^\mathsf{T}C}(X) = \frac{1}{\sqrt{\det(\mathbb{B}^\mathsf{T}\mathbb{B})}} \exp\left(-\frac{1}{2}\mathrm{Tr}(X^\mathsf{T}(\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}X)\right),$$

$$\mathsf{PDF}_{\tilde{A}^\mathsf{T}C}(X) = \frac{1}{\sqrt{\det(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})}} \exp\left(-\frac{1}{2}\mathrm{Tr}(X^\mathsf{T}(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}X)\right).$$

Let the singular value decomposition of $\mathbb{B} = \mathbb{U}\Sigma\mathbb{V}^\mathsf{T}$. Similarly, define $\tilde{\mathbb{B}} = L^\mathsf{T}\tilde{\mathbb{A}} = \tilde{\mathbb{U}}\tilde{\Sigma}\tilde{\mathbb{V}}^\mathsf{T}$. First note that the singular values of $\mathbb{B}$ are $\sqrt{n}$ times the singular values of $A$ because $\Lambda\Lambda^\mathsf{T} = n\mathbb{I}$: $L$ is a scaled orthonormal matrix that multiplied with $n$-copies of the left singular vectors of $A$ forms the matrix $\sqrt{n}\mathbb{U}$ (recall that unitary group is a subgroup of general linear group $\mathbb{GL}(n)$). Similarly, for $\tilde{\mathbb{B}}$. We prove the following.

**Lemma 12.** For a matrix $A$ with all singular values greater than $\Omega\left(\frac{n}{\varepsilon}\log(4/\delta)\right)$, the following holds

$$\exp(-\varepsilon) \leq \sqrt{\frac{\det(\mathbb{B}^\mathsf{T}\mathbb{B})}{\det(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})}} \leq \exp(\varepsilon). \tag{13}$$

If $X = A^\mathsf{T}C$, then

$$\Pr\left[\left|\mathrm{Tr}\left(X^\mathsf{T}\left((\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1} - (\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}\right)X\right)\right| \leq \varepsilon\right] \geq 1 - \delta. \tag{14}$$

*Proof.* The first part (equation (13)) is exactly as in Blocki *et al.* [9]. We include it for the sake of completion. More concretely, we have $\det(A^\mathsf{T}A) = \prod_i \sigma_i^2$, where $\sigma_1 \geq \cdots \geq \sigma_d \geq \sigma_{\min}$ are the singular values of $A$. Let $\lambda_1 \geq \cdots \geq \lambda_d \geq \sigma_{\min}$ be the singular value for $\tilde{A}$. Let $G = \{i : \lambda_i > \sigma_i\}$. Since the singular values of $A - \tilde{A}$ and $\tilde{A} - A$ are the same, $\sum_{i \in G}(\sigma_i - \lambda_i) \leq 1$ using Linskii's theorem. Therefore,

$$\sqrt{\frac{\det(A^\mathsf{T}A)}{\det(\tilde{A}^\mathsf{T}\tilde{A})}} = \sqrt{\prod_i \frac{\lambda_i^2}{\sigma_i^2}} \leq \exp\left(\frac{\varepsilon}{16n\log(2/\delta)}\right)\sum_i(\lambda_i - \sigma_i) \leq \exp\left(\varepsilon/2n\right).$$

Similarly, we can bound $\frac{\det(\tilde{A}^\mathsf{T}\tilde{A})}{\det(A^\mathsf{T}A)} \leq \exp(\varepsilon/2n)$.

**PROOF OF EQUATION (14).** In this part, we bound the following expression.

$$\left|\mathrm{Tr}\left(X^\mathsf{T}\left((\mathbb{B}^\mathsf{T}\mathbb{B})^{-1} - (\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right)X\right)\right|. \tag{15}$$

We can write $\tilde{A} = A + \mathbf{e}_i \mathbf{v}^\mathsf{T}$ for some $i$ and a unit vector $v$. Let $\mathcal{E}$ be a matrix formed by $n$-copies of $\mathbf{e}_i \mathbf{v}^\mathsf{T}$ stacked together. Then $\tilde{\mathbb{B}} = L^\mathsf{T}\tilde{\mathbb{A}} = L^\mathsf{T}(\mathbb{A} + \mathcal{E}) = \mathbb{B} + L^\mathsf{T}\mathcal{E}$. The following is immediate.

$$
\begin{aligned}
\mathrm{Tr}&\left( X^\mathsf{T}\left( \left(\mathbb{B}^\mathsf{T}\mathbb{B}\right)^{-1} - \left(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}}\right)^{-1}\right) X\right) = \mathrm{Tr}\left( X^\mathsf{T}\left( (\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1} - (\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right) X\right)\\
&= \mathrm{Tr}\left( X^\mathsf{T}\left( (\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}(\mathbb{B} + L^\mathsf{T}\mathcal{E})^\mathsf{T}(\mathbb{B} + L^\mathsf{T}\mathcal{E})(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1} - (\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right) X\right)\\
&= \mathrm{Tr}\left( X^\mathsf{T}\left( (\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}(\mathbb{B}^\mathsf{T}L^\mathsf{T}\mathcal{E} + \mathcal{E}^\mathsf{T}L\tilde{\mathbb{B}})(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right) X\right)\\
&= \mathrm{Tr}\left( C^\mathsf{T}A\left( (\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}(\mathbb{B}^\mathsf{T}L^\mathsf{T}\mathcal{E} + \mathcal{E}^\mathsf{T}L\tilde{\mathbb{B}})(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right) A^\mathsf{T}C\right)\\
&\leq \mathrm{Tr}\left( CC^\mathsf{T}\right)\mathrm{Tr}\left( A\left( (\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}(\mathbb{B}^\mathsf{T}L^\mathsf{T}\mathcal{E} + \mathcal{E}^\mathsf{T}L\tilde{\mathbb{B}})(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right) A^\mathsf{T}\right)\\
&= \mathrm{Tr}\left( CC^\mathsf{T}\right)\mathrm{Tr}\left( A^\mathsf{T}A\left( (\mathbb{B}^\mathsf{T}\mathbb{B})^{-1}(\mathbb{B}^\mathsf{T}L^\mathsf{T}\mathcal{E} + \mathcal{E}^\mathsf{T}L\tilde{\mathbb{B}})(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right)\right)\\
&\leq \underbrace{\mathrm{Tr}\left( CC^\mathsf{T}\right)}_{S}\underbrace{\mathrm{Tr}\left( A^\mathsf{T}A\right)\mathrm{Tr}\left( (\mathbb{B}^\mathsf{T}\mathbb{B})\right)^{-1}\mathrm{Tr}\left( (\tilde{\mathbb{B}}^\mathsf{T}L^\mathsf{T}\mathcal{E} + \mathcal{E}^\mathsf{T}L\tilde{\mathbb{B}})(\tilde{\mathbb{B}}^\mathsf{T}\tilde{\mathbb{B}})^{-1}\right)}_{Q}
\end{aligned}
$$

where the inequalities follows from the fact that $\mathrm{Tr}(XY) \leq \mathrm{Tr}(X)\mathrm{Tr}(Y)$ for positive definite Hermitian matrices $X$ and $Y$. We bound each of the above trace terms. To bound $S$, we recall the fundamental relation between discrete Fourier transform and circulant matrices. Recall that $C$ is made by circulating the Gaussian vectors $(\mathbf{g}_1, \cdots, \mathbf{g}_n)$ to form an $n \times n$ matrix. Then $C = \mathcal{F}_n\mathrm{Diag}(\mathcal{F}_n\mathbf{g})\mathcal{F}_n^{-1}$. Therefore, to bound the trace of $CC^\mathsf{T}$, we have to bound the following.

$$
CC^\mathsf{T} = \mathcal{F}_n\mathrm{Diag}(\mathcal{F}_n\mathbf{g})\mathcal{F}_n^{-1}\left[\mathcal{F}_n\mathrm{Diag}(\mathcal{F}_n\mathbf{g})\mathcal{F}_n^{-1}\right]^\mathsf{T} = \mathcal{F}_n\mathrm{Diag}(|\mathcal{F}_n\mathbf{g}|^2)\mathcal{F}_n^{-1}. \tag{16}
$$

Since $\mathbf{g}$ and $Z\mathbf{g}$ are equi-distributed when the rows of $Z$ are orthonormal, we need the following lemma to bound $S$.

**Lemma 13.** Let $\mathbf{h}_1, \cdots, \mathbf{h}_n$ be $n$ i.d.d. $\mathcal{N}(0,1)$ random variables. Then,

$$
\mathrm{Pr}\left[\sum_{i=1}^{n}\mathbf{h}_i^2 > 2(1+\theta)n\right] \leq 2^{-\theta n/2}.
$$

*Proof.* Now $\mathrm{Pr}[\mathbf{h}_i = t] = \frac{1}{\sqrt{2\pi}}\exp\left(-t^2/2\right)$. Then consider the random variable $Z_i = \exp(\mathbf{h}_i^2/4)$. Then

$$
\mathbb{E}[Z_i] = \int_{-\infty}^{\infty}\frac{1}{\sqrt{2\pi}}\exp\left(-t^2/2\right)\exp(-t^2/4)\,\mathrm{d}t = \sqrt{2}.
$$

Now, observe that,

$$
\begin{aligned}
\mathrm{Pr}_{\mathbf{h}_1, \cdots \mathbf{h}_n}[\mathbf{h}_1^2 + \cdots \mathbf{h}_n^2 > \lambda] &= \mathrm{Pr}_{\mathbf{h}_1, \cdots, \mathbf{h}_n}\left[\frac{\mathbf{h}_1^2 + \cdots \mathbf{h}_n^2}{4} > \frac{\lambda}{4}\right]\\
&= \mathrm{Pr}_{\mathbf{h}_1, \cdots, \mathbf{h}_n}\left[\exp\left(\frac{\mathbf{h}_1^2 + \cdots \mathbf{h}_n^2}{4}\right) > \exp\left(\frac{\lambda}{4}\right)\right]\\
&\leq \exp(-\lambda/4)\mathbb{E}_{\mathbf{h}_1, \cdots, \mathbf{h}_n}\left[\exp\left(\frac{\mathbf{h}_1^2 + \cdots \mathbf{h}_n^2}{4}\right)\right].
\end{aligned}
$$

13

Since all $\mathbf{h}_i$ are i.d.d., the above expression is bounded as

$$\prod_{i=1}^{n} \mathbb{E}\left[\exp\left(\frac{\mathbf{h}_i^2}{4}\right)\right] = \prod_{i=1}^{n} \mathbb{E}\left[Z_i\right] = 2^{n/2}.$$

Putting $\lambda = 2(1+\theta)n$, the lemma follows. $\qquad\square$

We set $\theta = (1/n)\log(1/\delta)$ to get

$$\Pr\left[\sum_{i=1}^{n} \mathbf{h}_i^2 > 2(1+\theta)n\right] \leq 2^{-\theta n/2} \leq \delta/2 \quad \Rightarrow \quad \Pr\left[S > 2n^2\left(1 + \frac{1}{n}\log\left(\frac{1}{\delta}\right)\right)\right] \leq \delta/2.$$

The term $Q$ is easy to compute once we note the following.

$$n\mathrm{Tr}\left(A^\mathsf{T} A\right) \leq \mathrm{Tr}\left(\mathbb{V}\Sigma^2 \mathbb{V}^\mathsf{T}\right) = \mathrm{Tr}\left(\mathbb{B}^\mathsf{T}\mathbb{B}\right) \leq n^{3/2}\mathrm{Tr}\left(A^\mathsf{T} A\right)$$

since $\Lambda\Lambda^\mathsf{T} = n\mathbb{I}_{n^2 \times n^2}$ and $\mathrm{Tr}(\Lambda) = n^{3/2}$. Now $\mathbf{e}_i$ and $\mathbf{v}$ are unit vectors which forms the matrix $\mathcal{E}$, and the singular values of $A, \tilde{A}$ are at least $\sigma_{\min}$ with $\tilde{A} - A = \mathbf{e}_i \mathbf{v}^\mathsf{T}$. Using the singular value decomposition of $\tilde{B}$, observing that $L$ is a scaled unitary by $\sqrt{n}$, and combining with the invariance of trace of matrices under cyclic permutations with the singular value decomposition of $\tilde{B}$, it is easy to see that $Q$ is bounded by $1/\sigma_{\min}$. Using Lemma 13, equation (16), and the bound on $\sigma_{\min}$, we have

$$\Pr\left[(15) \leq \frac{4n\ln(4n/\delta)}{\sigma_{\min}} \leq 5\varepsilon\right] \geq 1 - \delta.$$

Rescaling the value of $\varepsilon$, the lemma follows. $\qquad\square$

It is straightforward to see that Lemma 12 implies the privacy guarantee in Theorem 9.

As we mentioned in Section 1, our proof extends to give a simpler privacy proof for the projection matrix given by Upadhyay [50]. We first recall their construction.

**CONSTRUCTION 2.** Let $D$ be a diagonal Bernoulli matrix and $M$ be a diagonal Gaussian matrix. Let $\Pi$ and $\Pi'$ be permutation matrices. Then Upadhyay [50] showed that $\Pi_{1..r}M\Pi'WD$ satisfies the Johnson-Lindenstrauss bound, where $\Pi_{1..r}$ is a matrix restricted to the first $r$ rows of the permutation matrix $\Pi$. We follow up with the details as to how we can mould the proof of Theorem 9 to the case of Construction 2.

**Theorem 14.** Let $\Phi$ be a $n \times r$ projection matrix constructed by transposing the matrix of Construction 2. If the singular values of an $n \times d$ matrix $A$ is at least $\left(16\sqrt{n/\varepsilon}\ln(1/\delta)\right)$. Then for any private input matrix $A$, $A^\mathsf{T}\Phi$ preserves $(\varepsilon, \delta)$-differential privacy. Moreover, the computation requires $O(nd\log r)$ basic operations.

*Proof.* Our proof reduces the problem of proving privacy for Construction 2 to that for Theorem 9. Theorem 9 showed that $B^\mathsf{T} C$ preserves privacy, where $C$ is a circulant matrix formed using the vector $\mathbf{g}$, i.e, for $1 \leq i \leq n$, $C_{i:} = \langle \mathbf{g}_i, \cdots, \mathbf{g}_n, \mathbf{g}_1, \cdots, \mathbf{g}_{i-1}\rangle$ and $B$ is the private matrix with singular values greater than $4(n/\varepsilon)\ln(1/\delta)$. Proving the privacy of $B^\mathsf{T} C$ is non-trivial. In this section, we show how to reduce the problem of proving differential privacy of publishing $A^\mathsf{T}\Phi$, where $\Phi$ is matrix constructed in Section 3 and $A$ is the private matrix with singular values greater than $4(n/\varepsilon)\ln(1/\delta)$ to that of proving $B^\mathsf{T} C$ preserves privacy for an appropriate choice of $B$. First note the following: $A^\mathsf{T} DW^\mathsf{T}\Pi'^\mathsf{T}M\Phi_{1..r} = A^\mathsf{T} DW^\mathsf{T}\Pi'^\mathsf{T}\mathcal{F}_n^{-1}\mathcal{F}_n M\mathcal{F}_n^{-1}\mathcal{F}_n\Phi_{1..r}$, where $M = \mathsf{Diag}(\mathbf{g})$ for Gaussian vector $\mathbf{g} \sim \mathcal{N}(\mathbf{0}, \mathbb{I})$ and $\mathcal{F}_n$ is the

discrete Fourier transform. Now $M$ is equi-distributed to $\mathsf{Diag}(\mathcal{F}_n \mathbf{g})$. Now set $B^\mathsf{T} = A^\mathsf{T} D W^\mathsf{T} \Pi'^\mathsf{T} \mathcal{F}_n^{-1}$ and $\tilde{B}^\mathsf{T} = \tilde{A}^\mathsf{T} D W^\mathsf{T} \Pi'^\mathsf{T} \mathcal{F}_n^{-1}$. Since all the matrices multiplied on the right of $A^\mathsf{T}$ and $\tilde{A}^\mathsf{T}$ are unitary, $B$ and $\tilde{B}$ are neighbouring if $A$ and $\tilde{A}$ are neighbouring, and the singular values of $B$ and $A$ are the same. Since $C = \mathcal{F}_n \mathsf{Diag}(\mathcal{F}_n \mathbf{g}) \mathcal{F}_n^{-1}$, considering $\mathcal{F}_n \Phi_{1..r}$ as post-processing on $B^\mathsf{T} C$ completes the proof. $\qquad\square$

## 4 Implications of our Projection Matrices

In this section, we give two applications of our projection matrix where we improve the run time and the random samples required in the case of [9, 48]. Our mechanism gives an improvement wherever random projections have been used to sanitize data-base, but we restrict our attention to just these two cases.

**Cut Queries on a Graph.** Blocki *et al.* [9] gave the first mechanism that uses random projection to answer cut-queries on a graph. They achieve the best additive error bound; however, their mechanism takes $O(n^{2.38})$ basic operations to publish a sanitized graph assuming we use Coppersmith-Winograd's matrix multiplication. Upadhyay [48] showed that we can use graph sparsification in composition with random projection to improve the run time to $O(n^{2+o(1)})$, but this comes at the price of increased sampling cost. Using our projection matrix shown in Figure 1, we achieve the following guarantee (see Figure 2 for the formal description of the mechanism).

**Theorem 15.** Let $G$ be a graph on $n$-vertices. There exists a mechanism that published a sanitized graph $\tilde{G}$ in $O(n^2 \log n)$ time using $2n+r$ random samples such that, for every $\mathbf{g}, \beta > 0$, one can compute all possible cut-queries on $G$ with an additive error at most $\tilde{O}(sn/\varepsilon)$ while preserving $(\varepsilon, \delta)$-differential privacy.

*Proof.* The proof of privacy follows from Theorem 9 and the construction of Blocki *et al.* [9], while the proof of utility follows from plugging in the guarantee of Theorem 8 in the computation done by Blocki *et al.* [9, Theorem 3.2]. The details are in Appendix B.1. $\qquad\square$

Note that we pay for extra utility loss in return of quadratic improvement in the number of random samples and run time–Blocki *et al.* [9] requires time $O(n^{2.38})$ in comparison to $O(n^2 \log n)$ time taken by the mechanism in Figure 2 to compute the sanitized graph.

**Directional Covariance Queries on a Matrix.** Blocki *et al.* [9] also gave a mechanism that uses random projection to answer covariance-queries with least additive error among all existing mechanisms. However, their mechanism requires $O(n^{2.38})$ and uses $nr$ Gaussian samples, which amounts to $n^2$ if one wishes to answer all covariance queries. Plugging in our projection matrix instead of random Gaussian matrix in their mechanism (see Figure 3) amounts to the following.

**Theorem 16.** Let $A$ be an $n \times d$ matrix. There exists a mechanism that published a sanitized matrix $\tilde{A}$ in $O(nd \log n)$ time and using $2n + r$ random samples such that, for any unit vector $\mathbf{x}$, one can compute its covariance with $A$ with an additive error at most $\tilde{O}(n^2/\varepsilon)$ while preserving $(\varepsilon, \delta)$-differential privacy.

*Proof.* The proof of privacy follows from Theorem 9 and the construction of Blocki *et al.* [9], while the proof of utility follows from plugging in the guarantee of Theorem 8 in the computation done by Blocki *et al.* [9, Theorem 4.2]. The details are in Appendix B.2. $\qquad\square$

# 5 Conclusion and Future Works

In this paper, we modified and generalized a known construction of the Johnson-Lindenstrauss transform by Vybiral [51] and proved that it preserves differential privacy with the same additive error as in comparison to Blocki *et al.* [9] and Upadhyay [48], which by far achieve the best bound compared to other mechanisms (see [9, 48] or Table 1 for more details). We exhibited a counter-intuitive result that less randomness than the number of entries of the data-base also preserve differential privacy. We believe the reason why this is true is because multiplying two matrices distribute the noise throughout over the private matrix.

This work leaves several open questions. Of particular interest is whether sparse variants of the Johnson-Lindenstrauss transform preserves differential privacy or not. Few constructions of such transforms, like [18], use linear sampling to achieve sparsity. We do not hope to see any improvement on the utility guarantee, but they would improve the running time by $\log n$ factor if the sparse transform under study achieves optimal dimension bound. An interesting problem relates to the problem of error amplification. The question is whether we can introduce some error-correction techniques to the problem? Any positive result in this direction would help reduce the additive error.

In the context of this work, one major open problem is to find a non-trivial lower bounds on the sampling complexity and multiplicative noise. There are tight lower bounds known for the sampling complexity of the samplers [25] and for additive noise in a differentially-private mechanisms [20, 32, 34]. We believe we could use some ideas from these lower bound results to give lower bounds on the sampling complexity and multiplicative noise of differentially private mechanisms. Any such lower bounds, even in the non-interactive setting, would help in our understanding of the gap, if any, between traditional privacy and differential privacy.

As Blocki *et al.* [9] mentioned, one of the open problem is whether we can use our mechanism to compute differentially private low-rank approximation of a matrix. There have been some recent activity using Gaussian matrices, starting with the work of Hardt and Roth [29, 30]. In low-rank approximation, one first computes the range of the projection and then perform the actual projection. Our result already gives a differentially private mechanism for the range finding step, but the private second step is still elusive.

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# A   Deferred Proofs

## A.1   Covariance Matrices are Positive Semi-Definite

**Lemma 17.** Suppose that $\Sigma$ is the covariance matrix corresponding to some random vector $\mathbf{x}$. Then $\Sigma$ is symmetric positive semi-definite.

*Proof.* For any vector $\mathbf{x} \in \mathbb{R}^n$, we have

$$\mathbf{x}^\mathsf{T} \Sigma \mathbf{x} = \sum \sum \left( \Sigma_{ij} x_i x_j \right) = \sum \sum \left( \mathsf{COV}[x_i, x_j] \right) x_i x_j = \mathbb{E}\left[ \sum \sum (x_i - \mathbb{E}[x_i])(x_j - \mathbb{E}[x_j]) x_i x_j \right].$$

18

Now the quantity under the summation is of form $\sum\sum x_i x_j z_i z_j = (\mathbf{x}\langle z|) \geq 0$. Therefore, the quantity inside the expectation is always non-negative; therefore, the expectation is non-negative. This proves the proposition. Now, for the definition of PDF for the above multivariate distribution, $\Sigma^{-1}$ should exists; therefore, $\Sigma \in S_{++}^n$. $\qquad\square$

# B  Details of the Application of Our Projection Matrices

## B.1  Cut Queries on a Graph

---

INPUT. A $n$-node graph $G$, parameters $\varepsilon, \delta, \eta, \nu$.
OUTPUT. A Laplacian of a graph $\tilde{L}_G$.

1. Set $w = 16\sqrt{\frac{n}{\varepsilon}}\ln(4n/\delta)$ and $L'_G = \frac{w}{n}K_n + \left(1 - \frac{w}{n}\right)L_G$, where $K_n$ is the complete graph on $n$-vertices.

2. Construct a matrix $\Phi$ as in Figure 1 and publish $\frac{1}{r}\Phi L'_G \Phi^{\mathsf{T}}$.

### ANSWERING A CUT QUERY.

INPUT. A non-empty $S \subseteq V(G)$, parameters $n, w$, and $\tilde{L}_G$.
OUTPUT. Return $\frac{1}{1-\frac{w}{n}}\left(\chi_S^{\mathsf{T}}\tilde{L}_G\chi_S - \frac{ws(n-s)}{n}\right)$.
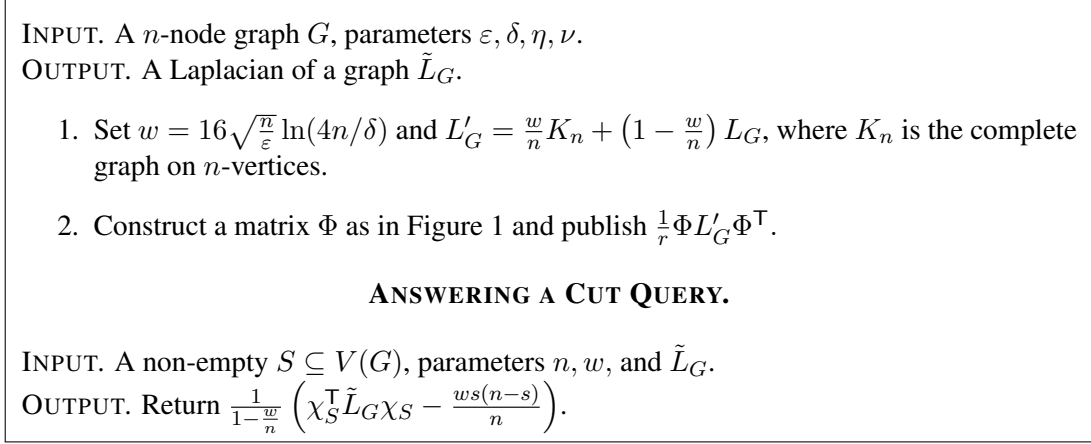
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Figure 2: Answering Cut Queries of a Graph while Preserving Differential Privacy

We first give the utility proof. For any any set of vertex of size $n$, assuming equation (2) holds, we have $\chi_S^{\mathsf{T}}\tilde{L}_G\chi_S \leq (1+\eta)\chi_S^{\mathsf{T}}L_{\mathcal{G}}\chi_S$. In other word, the approximation can be bounded from the above by

$$\frac{1}{1-\frac{w}{n}}\left((1+\eta)\chi_S^{\mathsf{T}}L_{\mathcal{G}}\chi_S - \frac{ws(n-s)}{n}\right)$$

$$= \frac{1}{1-\frac{w}{n}}\left((1+\eta)\frac{w}{n}s(n-s) + (1+\eta)\left(1-\frac{w}{n}\right)\chi_S^{\mathsf{T}}L_{\mathcal{G}}\chi_S - \frac{ws(n-s)}{n}\right)$$

$$\leq (1+\eta)\mathsf{CUT}(S) + 2\eta ws,$$

where $\mathsf{CUT}(S)$ is the correct answer. Now, just as in Blocki *et al.* [9], if we wish to answer correctly a set of all possible queries, we need to set $\nu' = \nu/2^n$, and deduce that the amount of noise added to each query is $\tilde{O}(s\sqrt{n}/\varepsilon)$. For the privacy proof, note that Step 1 assures that the singular values of $L_G$ which is now the private graph are at least $w = 16\sqrt{\frac{n}{\varepsilon}}\ln(4n/\delta) = \sigma_{\mathsf{min}}$. This is because it has a complete graph as a subgraph, and complete graph has second largest eigenvalue $n$. Note that in this case, we are only consider the space orthogonal to the kernel space of the Laplacian of a graph, i.e., as stated in Lemma 18 below. In other words, we have $X$ with support over $\mathbf{1}^{\perp}$.

**Lemma 18.** The kernel space of a connected graph is $\mathsf{Span}\{\mathbf{1}\}$, the span of all one vector.

## B.2 Covariance Queries on a Matrix

The utility proof is straightforward just as in Appendix B.1. For the privacy proof, note that Step 3 assures that the singular values of $A'$ which is now the private matrix are at least $w = 16\sqrt{\frac{n}{\varepsilon}}\ln(4n/\delta) = \sigma_{\min}$.

---

INPUT. A $n \times d$-matrix $A$, parameters $\varepsilon, \delta, \eta, \nu$.
OUTPUT. A sanitized matrix $\tilde{A}$.

1. Set $w = 16\sqrt{\frac{n}{\varepsilon}}\ln(4n/\delta)$.

2. Subtract the mean from $A$ by setting $A_1 = A - \frac{1}{n}|\mathbf{1}\rangle\langle\mathbf{1}|A$.

3. For $A_1 = U\Sigma V^\mathsf{T}$ computed above, set $A' = U(\sqrt{\Sigma^2 + w^2\mathbb{I}})V^\mathsf{T}$.

4. Construct a matrix $\Phi$ as in Figure 1 and return $\tilde{A} = \frac{1}{r}A'^\mathsf{T}\Phi^\mathsf{T}\Phi A$.

**ANSWERING A COVARIANCE QUERY.**

INPUT. A unit vector $\mathbf{x}$, parameters $n, w$, and $\tilde{A}$.
OUTPUT. Return $\mathbf{x}^\mathsf{T} A \mathbf{x} - w^2$.

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Figure 3: Answering Covariance Queries on a Matrix while Preserving Differential Privacy