

# Building and Evaluating Privacy-Friendly Mobility Analytics on Aggregate Location Data

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EPFL

# About Me

Originally from Athens, Greece

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# Introduction

Mobility analytics are useful in modern cities for journey planning, etc.

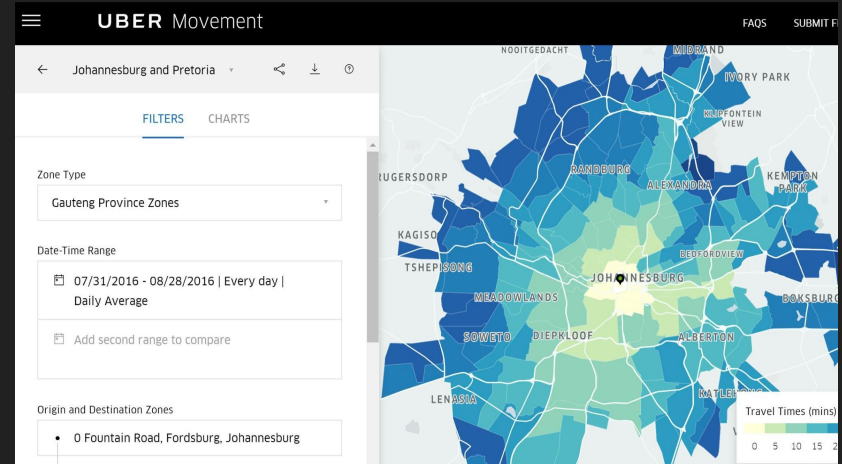
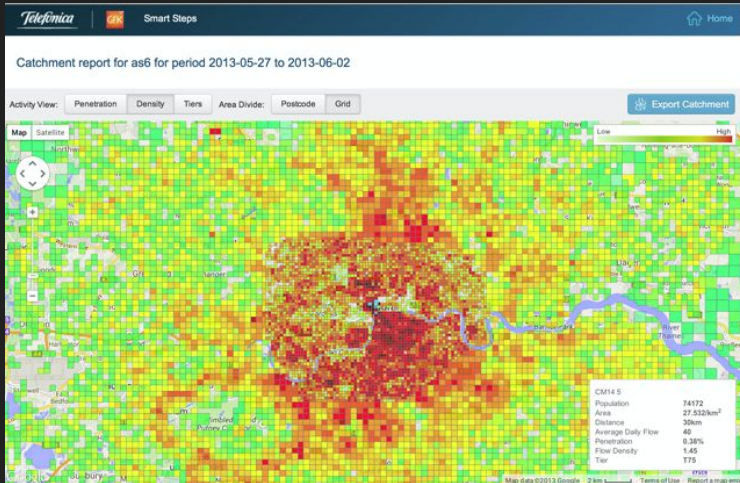
Large-scale collection of individual users' location data prompts privacy concerns

Pseudonymization / anonymization of location traces is **ineffective**



# Let There be Aggregation

Analysts are given access to aggregate location statistics, e.g., time-series



“Privacy-Friendly”: User data is hidden in the crowd!

# Outline

Mobility Analytics on Aggregate Location Data

Information Leakage from Aggregate Locations

- User Profiling / Localization
- Membership Inference

Future Research Directions



# Mobility Analytics on Aggregate Location Data\*

\* Privacy-Friendly Mobility Analytics Using Aggregate Location Data. Apostolos Pyrgelis, Emiliano De Cristofaro, and Gordon Ross. ACM SIGSPATIAL 2016.

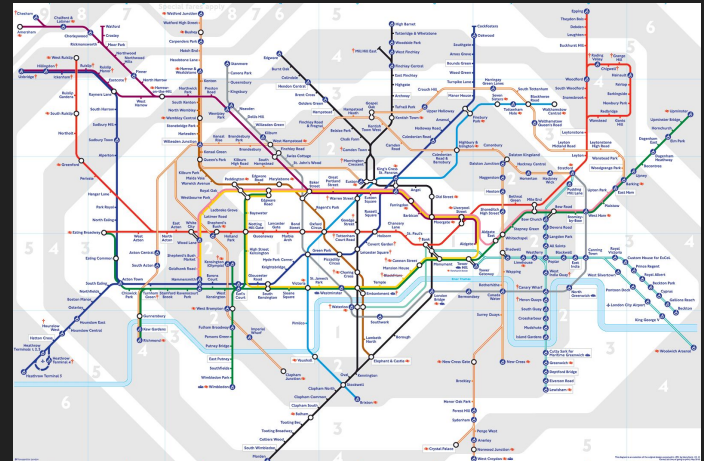
# Transport for London (TFL)

Oyster Card trips including Underground, Overground, National Rail, Docklands Light Railway

Monday, March 1 to Sunday March 28, 2010  
(4 weeks)

60M trips / 4M users / 582 stations

Sparse / Regular



# San Francisco Cab Network (SFC)

GPS mobility traces of taxis in SF

May 19 - June 8, 2008 (3 weeks)

11M coordinates / 536 cabs / 100x100  
grid → 10K Regions Of Interest (ROIs)  
of 0.19x0.14 mi<sup>2</sup>

Dense / Irregular

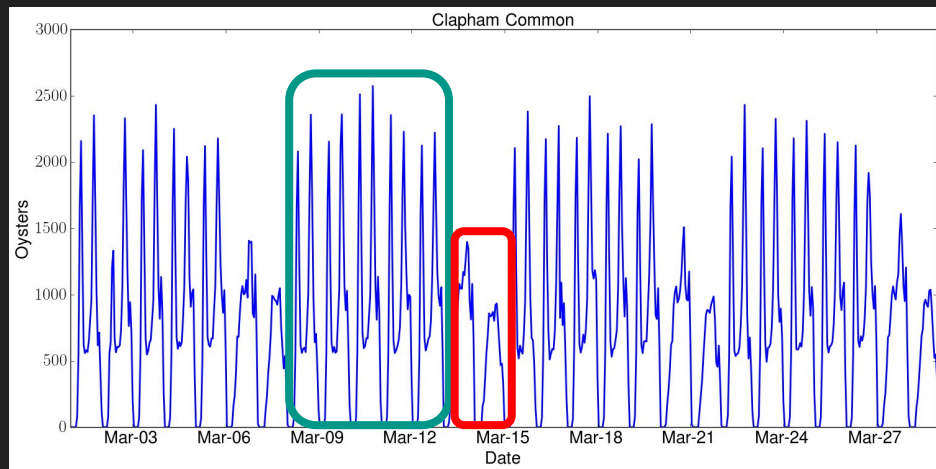




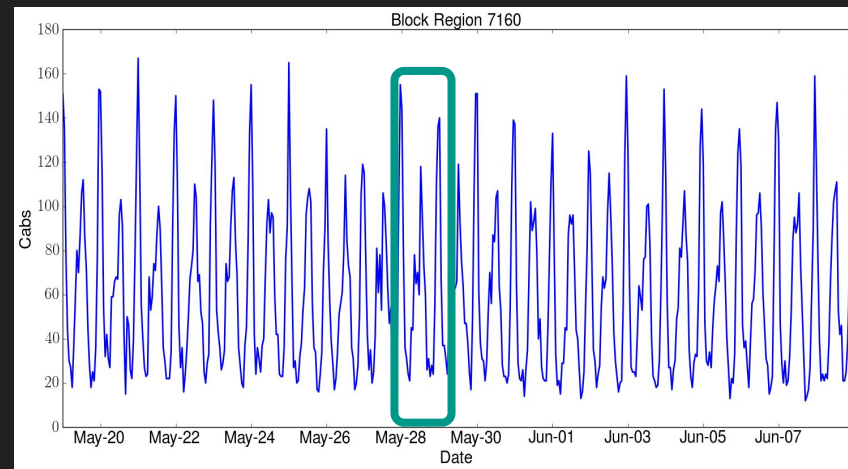
# Seasonal Effects

Build hourly time-series, # of users in a ROI

TFL



SFC

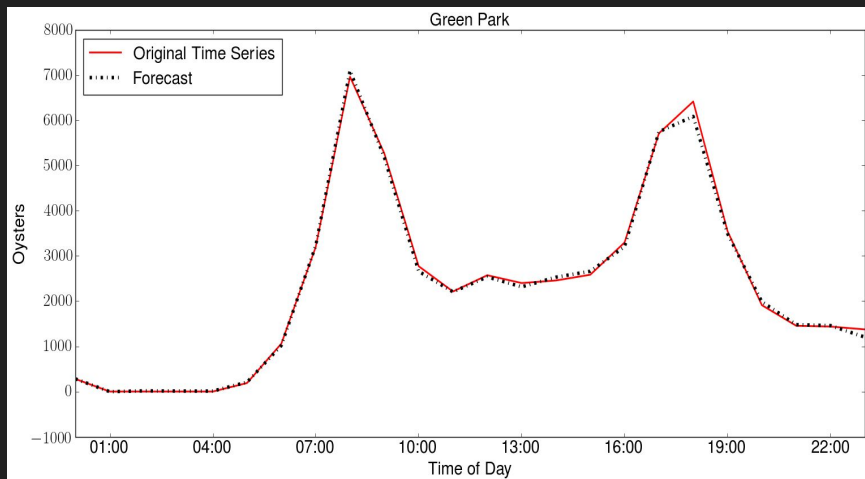


We observe daily / weekly seasonal patterns and stationarity!

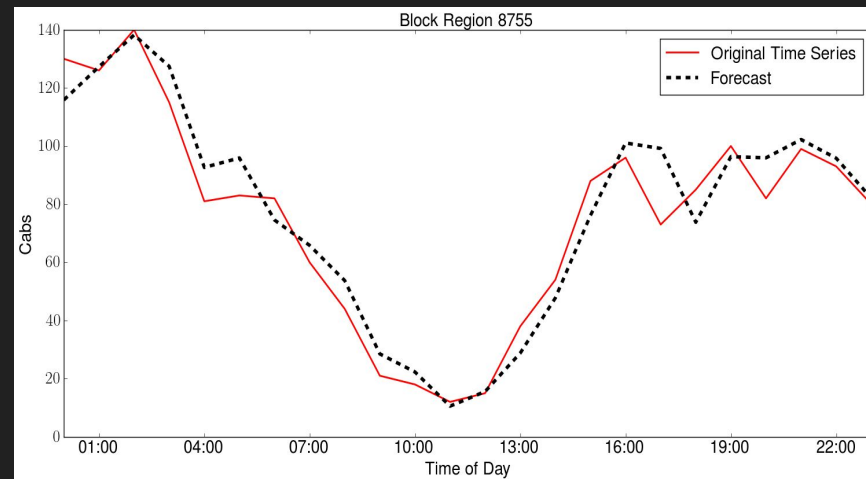
# Forecasting Traffic Volumes in ROIs

ARMA - Seasonal on top 100 TFL and SFC ROIs

4 Days Training / 1 Day Testing



TFL, Green Park, March 25



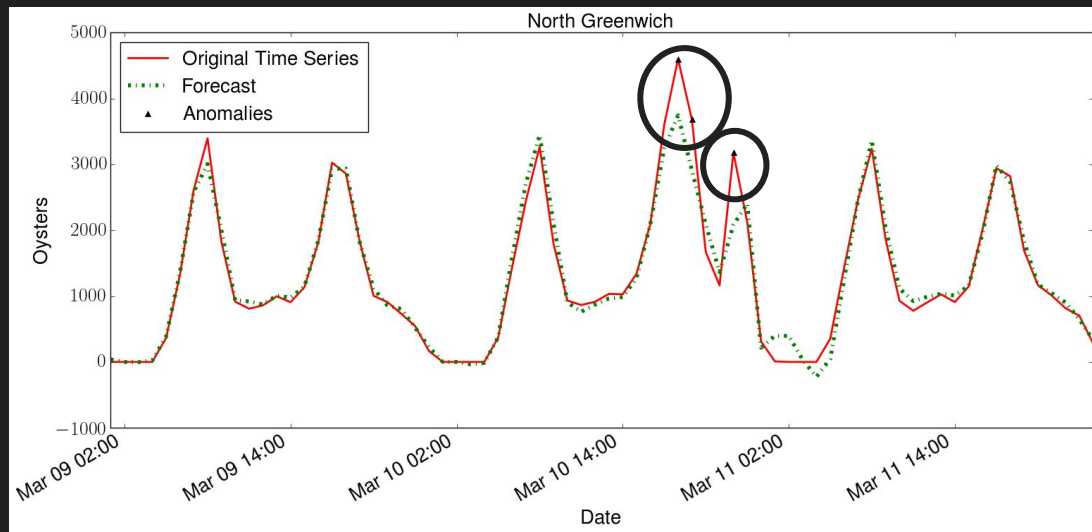
SFC, Region 8755, June 5

Seasonal Effects Improve Predictions (e.g., TFL 30x error decrease wrt. ARMA)

# Detecting Mobility Anomalies

$3\sigma$  rule on the forecast error /  
1 Week Training, rest for  
Testing

TFL: 896 anomalies / SFC:  
366 anomalies



**Note:** no ground truth!

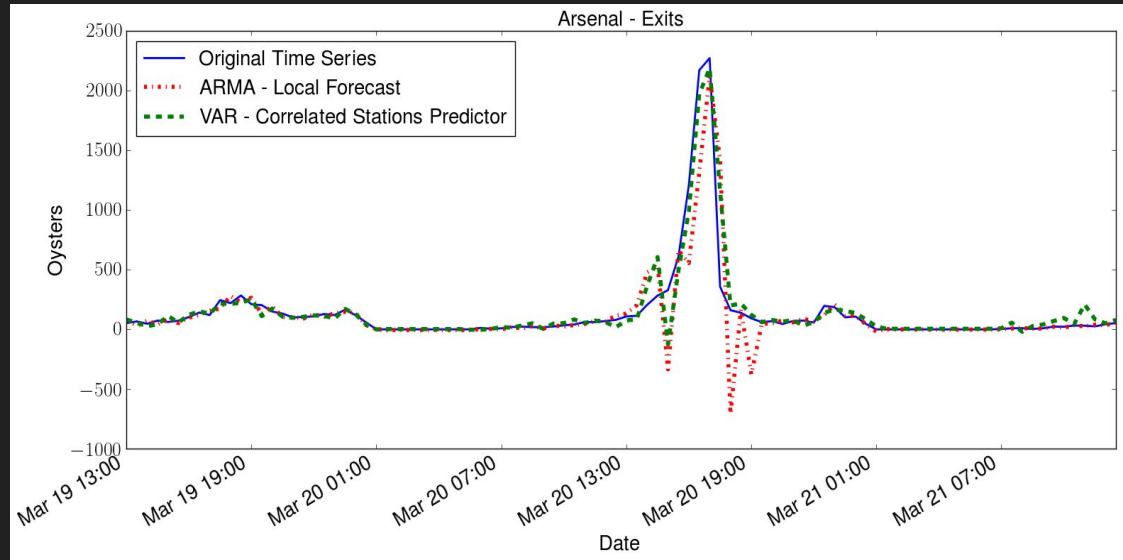
TFL, North Greenwich, March 10

# Enhancing Predictions During Anomalies

Experiment with top 10% anomalies of TFL and SFC

VAR model with information from 10 correlated ROIs

TFL (SFC): 30% (20%) prediction improvement



TFL, Arsenal Exit Predictions, March 20

# Mobility Data Donors (MDD)\*

## Client Side:

Users install MDD app

MDD collects GPS coordinates

MDD encrypts the location matrix

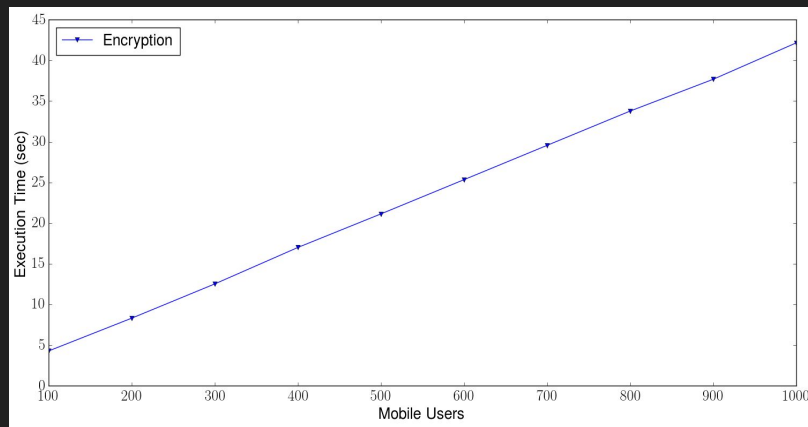
## Server Side:

Aggregator collects encrypted matrices and decrypts **ONLY** aggregate location counts - combines aggregates from multiple groups

TFL matrix (582, 2) - 4 sec encryption

10.7KB public keys, 4.54KB encrypted ROI matrix

826mJ encryption, 609mJ / 322mJ download / upload (Wi-Fi)



# How Much Information Do Aggregate Locations Leak about Individual Users?\*

\* What Does the Crowd Say About You? Evaluating Aggregation-Based Location Privacy. Apostolos Pyrgelis, Carmela Troncoso, and Emiliano De Cristofaro. PoPETS 2017.

# Framework Overview

An adversary with some prior knowledge about the whereabouts of individuals

Attempts to improve her knowledge based on the aggregate location time-series



## Adversarial Goals:

**1) Profiling:** Infer the probability of a user being in a ROI at a certain time (JS-divergence)

**2) Localization:** Predict where the user will be (F1 score)

## Privacy Loss:

Normalized reduction in adversarial error with vs without the aggregates

# Adversarial Prior Knowledge

It can originate from social networks, data leaks, released location traces by providers or even personal knowledge, e.g., home / work locations

We build it over an **observation** period!



## Probabilistic:

Frequency of Locations (over time)

Location Seasonality (day / week)

## Assignment:

Most Popular Locations

All prior locations

Last Season (hour / day / week)



# Inference Strategies

Given the prior knowledge and the aggregates over the **inference** period

## 1) Bayesian Update:

Posterior probability of a user being in a location at a certain time

## 2) MAX-ROI:

Assign the most probable users to each location, until the aggregates are consumed

## 3) MAX-USER:

Assign each user to her most likely location, until the aggregates are consumed

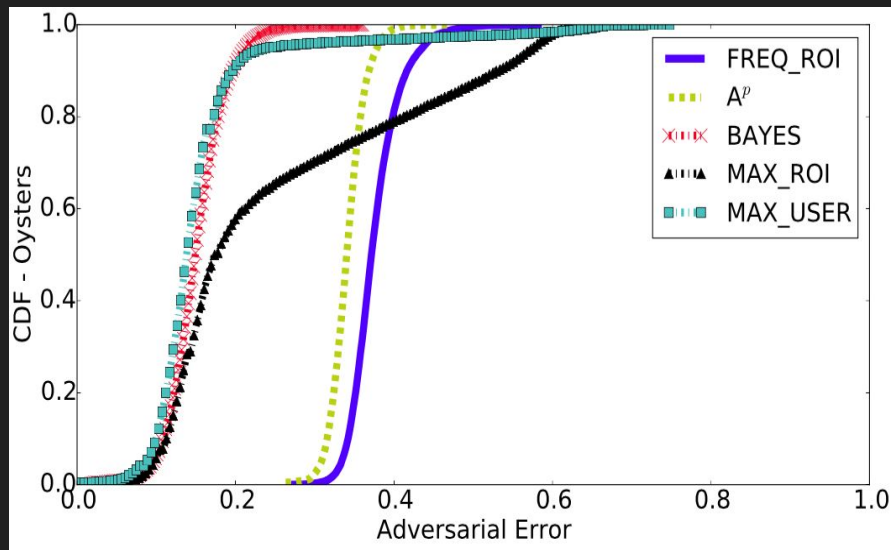


# User Profiling

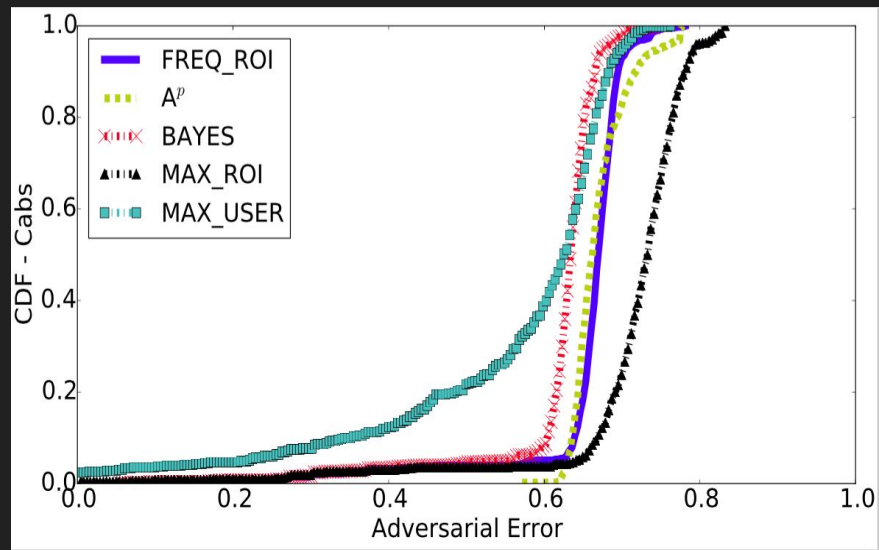
Observation Period: 3 (2) weeks -- Inference Period: 1 week TFL (SFC)

Prior Knowledge: Location Frequency, over the observation period

TFL



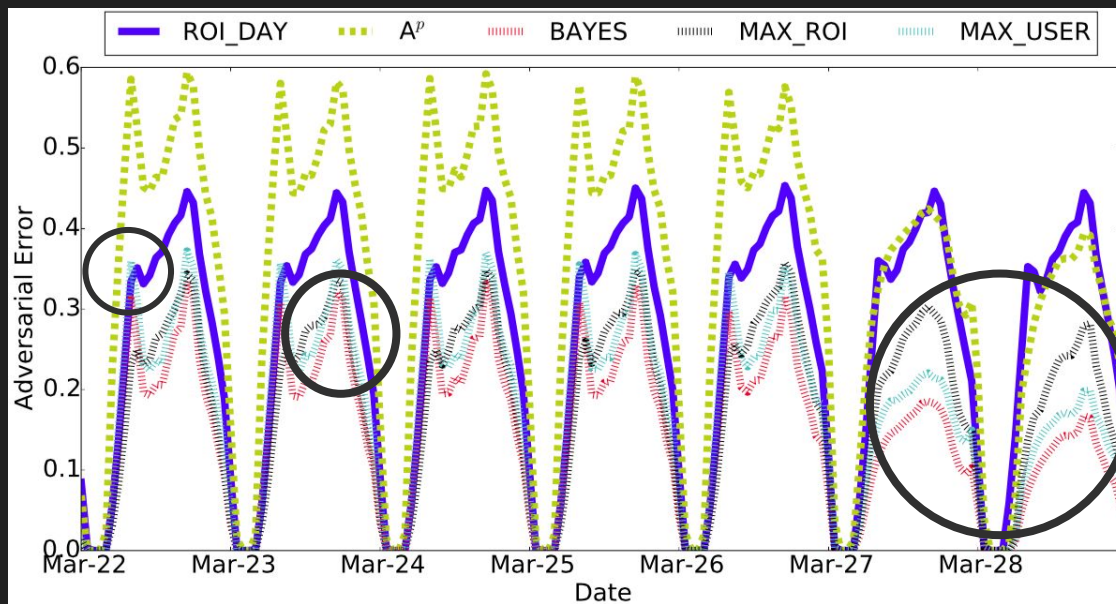
SFC



TFL vs SFC: Inferring mobility profiles from commuters is easier than those of cabs

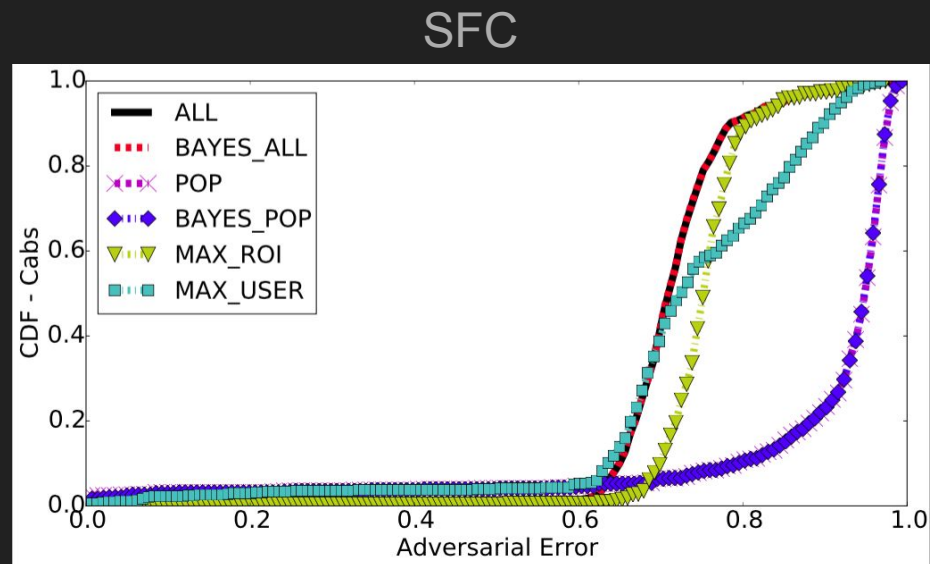
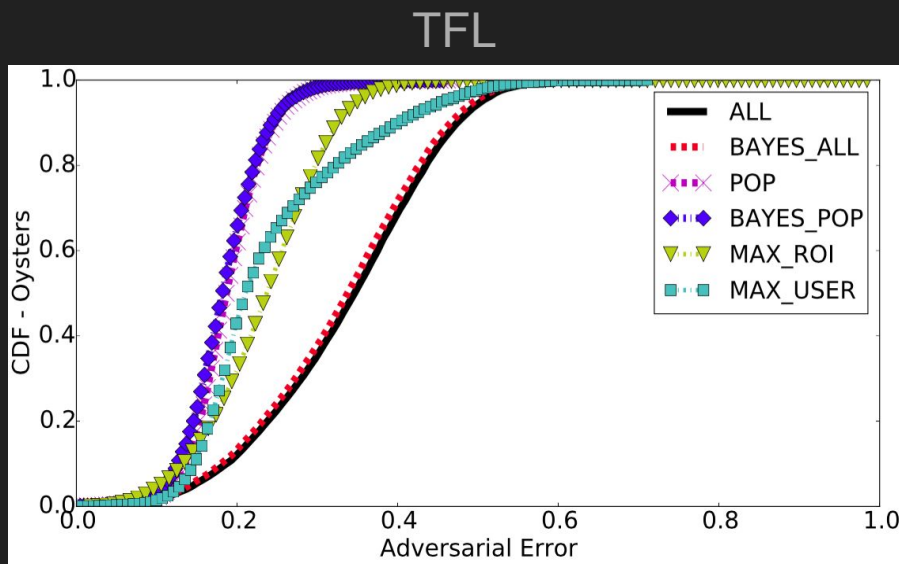
# Implications of Regular Mobility Patterns

Prior Knowledge: Location Frequency, for the time instances of any day



# User Localization

Prior Knowledge: Location Frequency, for the time instances of a week



**TFL vs SFC:** Commuters are best localized via their most popular ROIs, whereas cabs via their last hour's ROIs

# Defenses?

Aggregates do help an adversary with some prior knowledge, to profile or localize users

**We can use our framework to evaluate potential countermeasures!**

**Privacy Gain:** Normalized increase in adversarial error given the perturbed aggregates vs. raw aggregates

**Utility:** Mean Relative Error (MRE)



# Input Perturbation

SpotMe\* mechanism focused on aggregate location time-series

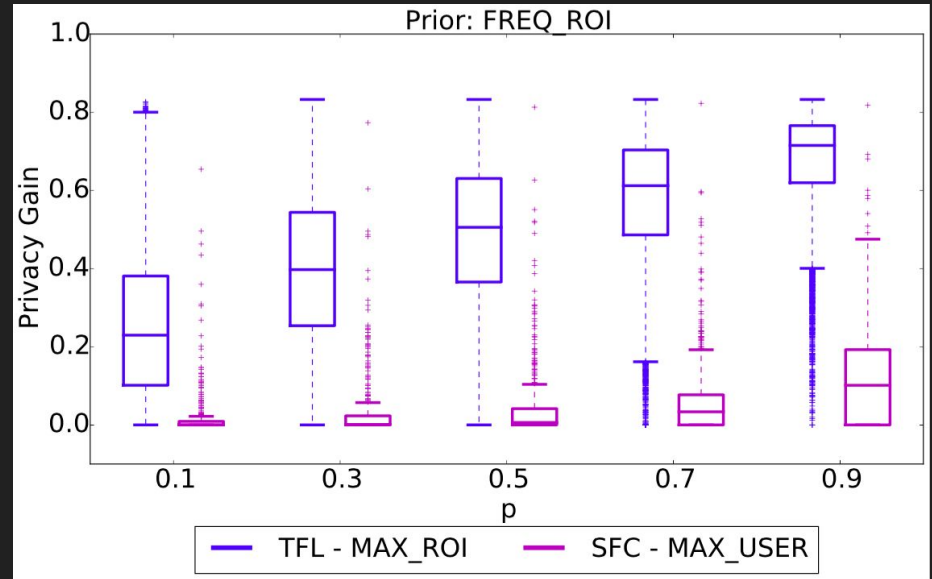
Users report to be in a location with probability  $p$ , or report the truth with  $1-p$

Aggregator collects user perturbed inputs and *estimates* the aggregates

Utility:

$p$	0.1	0.3	0.5	0.7	0.9
TFL	2.1	3.9	6.1	9.3	17.6
SFC	0.4	0.7	1.1	1.6	2.9

Privacy Gain:



\* Spot me if you can: Randomized responses for location obfuscation on mobile phones. Quercia, et al. IEEE ICDCS, 2011.

# What About Membership?\*

\* Knock Knock, Who's There? Membership Inference on Aggregate Location Data. Apostolos Pyrgelis, Carmela Troncoso, and Emiliano De Cristofaro. NDSS 2018. Distinguished Paper Award.

# Why Membership?

Membership inference is a first step to other types of attacks, e.g., **profiling** or **localization**

Aggregates might relate to a group sharing a sensitive characteristic

Regulators can verify possibly misuse of the data



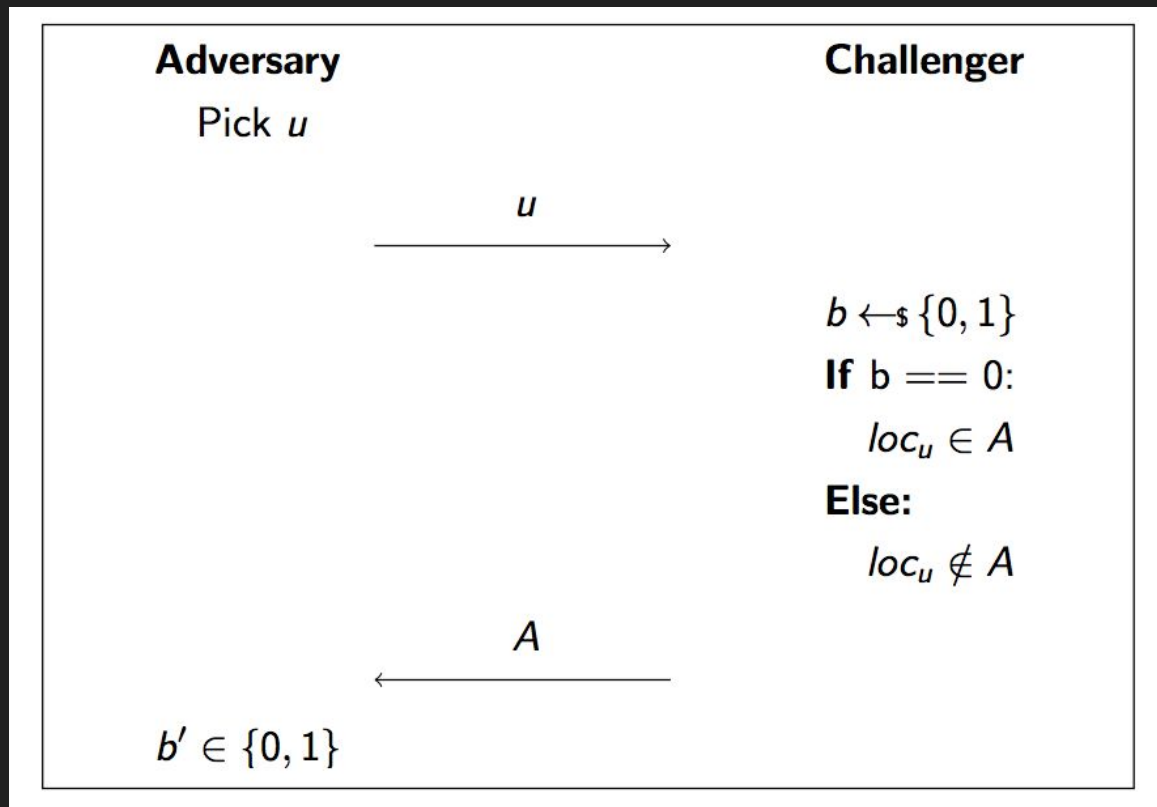


# Distinguishability Game (DG)

Adversary aims at distinguishing location aggregates that include a target user from those that do not

Membership inference is a binary classification task

Supervised learning on data of the adversarial prior knowledge



# Adversarial Prior Knowledge



**1) Subset of Locations:** Adv knows the real locations for a subset of users (incl. her target)

**2) Participation in Past Groups:** Adv knows the target's participation in past aggregates

E.g., continuous data release over stable / dynamic groups

# Privacy Loss

For a target, we play the distinguishability game multiple times

**Privacy Loss:** adversary's advantage in winning the game over a random guess

We utilize the **Area Under Curve (AUC)** score to evaluate the classifier's overall performance

# Experimental Setup

## Target Users

*Randomly pick 50 users from 3 mobility groups and run membership inference*



## Sample & Aggregate

*Balanced dataset of groups that include / exclude the target and aggregate their locations*



## Feature Extraction

Calculate statistics from the time-series per ROI  
i.e., mean, variance, std, median, min, max, sum

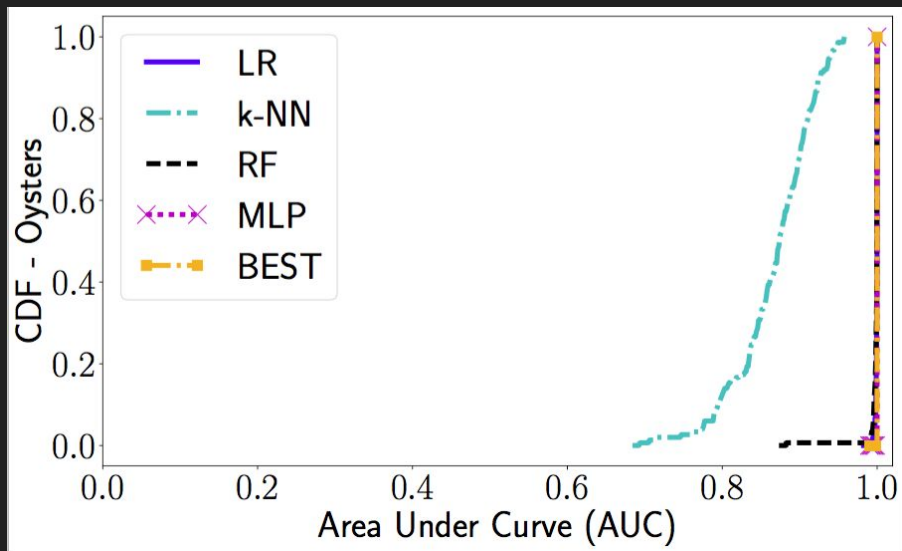


## Classification

Train / test a classifier:  
LR, k-NN, RF, MLP

# Results (Some)

TFL

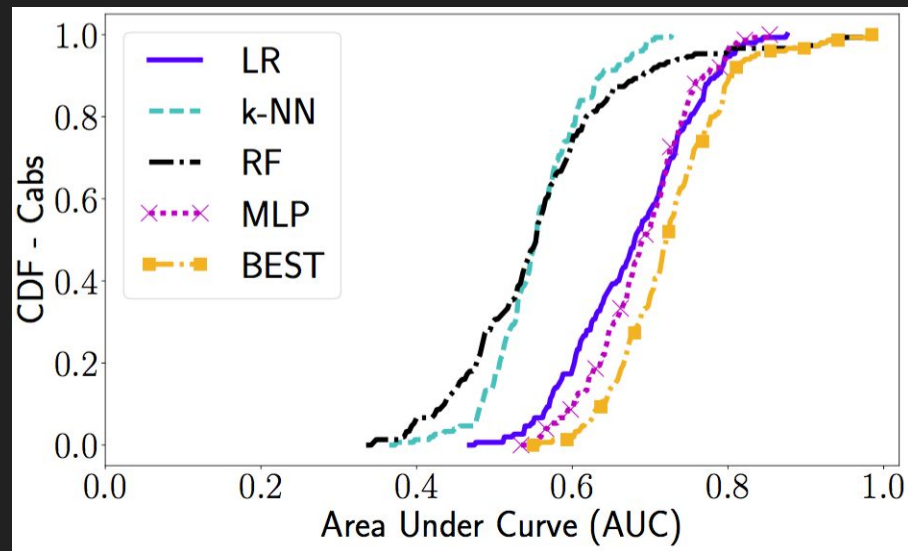


Prior: Same Groups As Released

Group Size: 1000

Inference Period: 1 week

SFC



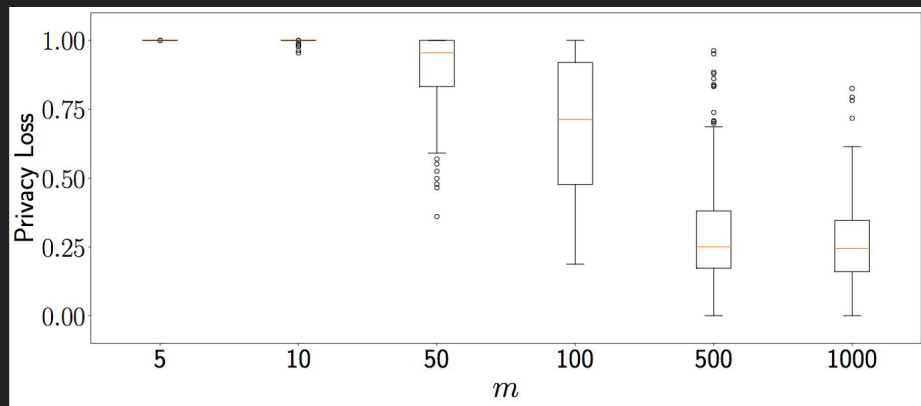
Prior: Subset of Locations

Group Size: 100

Inference Period: 1 week

# Parameters of DG

## Group Size

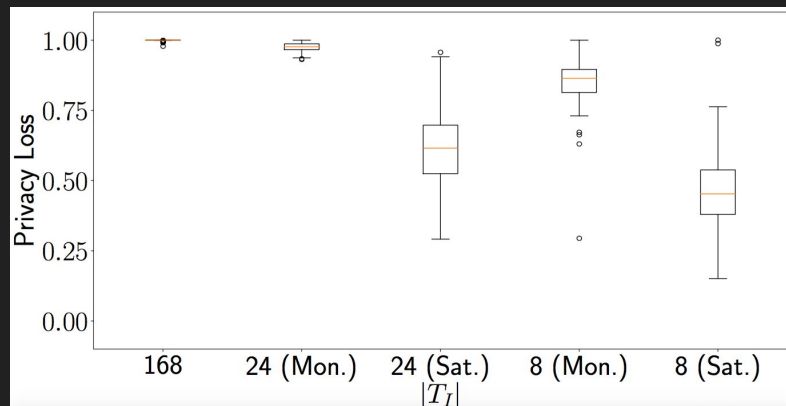


**Dataset:** TFL

**Prior:** Subset of Locations

**Inference Period:** 1 week

## Inference Period



**Dataset:** TFL

**Prior:** Same Groups As Released

**Group Size:** 1000

# Defenses?

We choose a worst-case adversary (AUC score 1.0 on *raw* aggregates)

The challenger applies a DP mechanism before sending her challenge to the adversary

LPA, GSM, FPA, EFPAG



**Privacy Gain:** Normalized decrease in the adversarial performance given the perturbed aggregates vs. raw aggregates

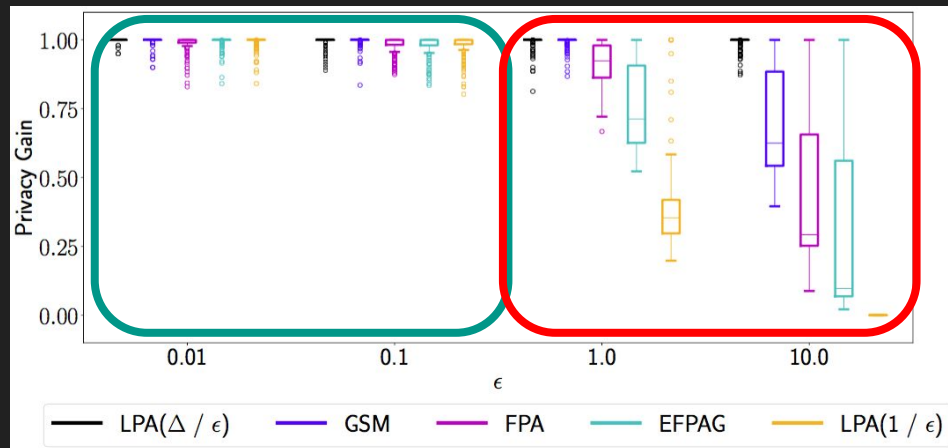
**Utility:** Mean Relative Error (MRE)

# Results - TFL - Group Size 9.5K

Utility:

$\epsilon$	0.01	0.1	1.0	10.0
LPA( $\Delta/\epsilon$ )	3056.1	812.6	81.7	8.2
GSM	753.2	75.8	7.4	0.75
FPA	67.2	6.1	0.7	0.03
EFPAG	36.8	3.6	0.4	0.03
LPA( $1/\epsilon$ )	38.5	3.7	0.3	0.002

Privacy Gain:





# Take Aways

Aggregate location time-series are useful for mobility analytics

But, aggregates are privacy invasive:

- Leak information about individuals

- Membership inference is feasible

DP offers good protection against inferences

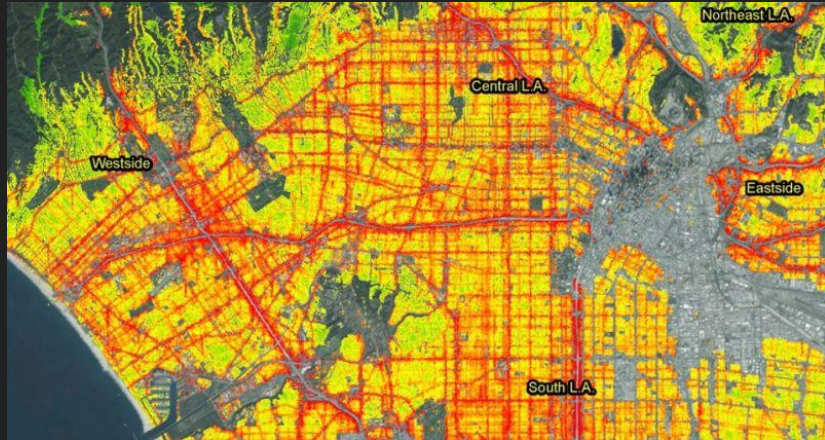
But, with significant reduction in the utility of the aggregates

**Our methods can be used to evaluate defense approaches!**

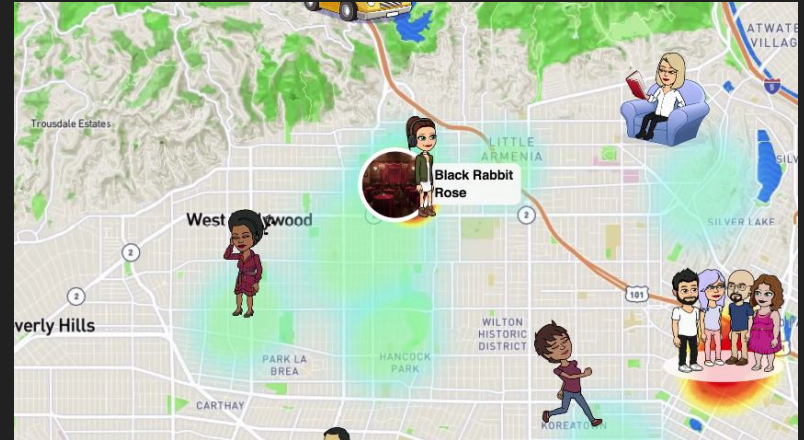


# Future Research Directions

# Privacy Threats on Location Data



+



Combine aggregate location statistics with co-location information\* for inference

Framework to quantify privacy leakage & evaluate protection approaches

\* Quantifying interdependent privacy risks with location data. Olteanu et al., IEEE Transactions on Mobile Computing, 2017.

# Health Data & Privacy Issues

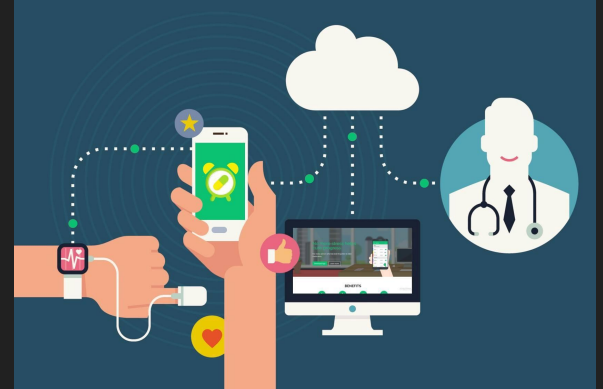
Digitization of health data enables preventive medicine and research

But, create various privacy risks:

User identification

Discrimination

Interdependencies



# Collaboration & Contribution

Collaborative privacy-preserving data sharing frameworks\*

Quantification methodologies for capturing privacy leakage

Evaluation of defense mechanisms for preventing inferences



\* Unlynx: a decentralized system for privacy-conscious data sharing. Froelicher, et al. PoPETS, 2017.

# Thanks for your attention!

Also, special thanks to:

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