Utility of Anonymised Data in Decision Tree Derivation

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Abstract: Privacy Preserving Data Publishing (PPDP) is a practice for anonymising microdata such that it can be publicly shared. Much work has been carried out on developing methods of data anonymisation, but relatively little work has been done on examining how useful anonymised data is in supporting data analysis. This paper evaluates the utility of $k$-anonymised data in decision tree derivation and examines how accurate some commonly used metrics are in estimating this utility. Our results suggest that whilst classification accuracy loss is minimal in most common scenarios, using a small selection of simple metrics when calibrating a $k$-Anonymisation could help significantly improve decision tree classification accuracy for anonymised data.

1 INTRODUCTION

With the increase in personal data collection, storage and use by a growing number of corporations and organisations, there has been a corresponding rise in the population’s concern for their privacy. To alleviate these concerns, governments require that individuals’ privacy is protected in the sharing of sensitive data. To comply with these requirements, data publishers use a process known as Privacy Preserving Data Publishing (PPDP) (Fung et al., 2010). The major challenge with PPDP is to ensure that the privacy of individuals is maintained, whilst also retaining the usefulness of the original data. Naïve approaches such as simply removing explicit identifiers (e.g., driving license number) from the data set, or redacting contextual information, are not sufficient. A more sophisticated approach is needed whereby the data satisfies given privacy requirements defined in a privacy model, to protect against potential attacks.

One such model is $k$-Anonymity (Samarati and Sweeney, 1998). $k$-Anonymity requires each record in a data set to be indistinguishable from at least $k − 1$ other records over the set of quasi-identifiers (QIDs). QIDs are attributes in the data set that are externally available and can be used to link a record to a specific individual – an attack known as Record Linkage. For example, Age and Occupation are possible QIDs that could be used to identify a specific person in a data set if there is a unique combination of their values within. A given data set will rarely satisfy $k$-Anonymity, thus the data will need to be modified through anonymisation operations. For example, if the Occupation values ‘Lawyer’ and ‘Doctor’ do not appear $k$ times in a data set individually, we can choose to generalise both into ‘Professional’ or simply ‘{Lawyer, Doctor}’. The data set will publish at least $k$ records with the generalised value instead, thereby satisfying $k$-Anonymity.

Whilst $k$-Anonymity ensures anonymity in the data, it must retain utility for recipients of the data too. The degree to which this utility is maintained is something that has not been comprehensively studied; this paper attempts to study this in the context of one particular area of data analysis – classification using decision trees. We adapt the basic ID3 algorithm (Quinlan, 1986) to derive decisions trees from anonymised data and we then use this adapted algorithm to train and test decision trees in four different scenarios, comparing and evaluating the results from each scenario to measure the data utility in terms of classification accuracy. In addition, we measure the utility of the anonymised data using some metrics commonly found in the literature and compare these measures to classification accuracy. This grants insight into the reliability of these metrics in estimating the utility of anonymised data in decision tree classification.

The rest of the paper is organised as follows: In Section 2, we briefly discuss some related work; Section 3 presents essential background information; in Section 4, we present our experiments and report our results in Section 5; finally, in Section 6, we conclude the paper.


2 RELATED WORK

Much of the work done on evaluating the utility of anonymised microdata has been performed in order to evaluate a novel algorithm or method for achieving a certain privacy model (LeFevre et al., 2006; Li et al., 2011; Tang et al., 2010). There has been much less work performed on comprehensively evaluating the utility of data anonymised using existing methods.

Ayala-Rivera et al. (Ayala-Rivera et al., 2014) performed experiments on several k-Anonymity algorithms, including the Mondrian algorithm used for this paper, to measure the efficiency and utility retention of the different algorithms for practitioners. However, the experiments performed only utilise general-purpose metrics, as such it lacks the depth of investigation proposed in this paper. Primarily basing evaluation of utility on measurements of metrics is a common theme among much of the related work. In contrast, this paper attempts to link the measurements of these metrics to concrete experimental results.

Shao & Beckford (Shao and Beckford, 2017) evaluated the decision tree classification accuracy of data anonymised using the Mondrian algorithm. They did so by performing a series of experiments using the ADULT data set to train and test an ID3 decision tree. It shows that whilst there is a degradation of classification accuracy for anonymised data sets compared to non-anonymised, the degradation is minimal. This is a similar study to the one described in this paper. However, it differs in that this paper considers multiple possible scenarios for training and testing of the ID3 decision tree. It also differs in the implementation of the ID3 algorithm, and in the utilisation of the two modes of Mondrian algorithm. Furthermore, their work does not examine metrics in relation to the utility results as this paper proposes.

It is notable that the majority of related work uses metrics as part of the evaluation in some capacity. It is clear that these metrics are heavily relied upon in evaluation of anonymised data, providing obvious motivation for the work described in this paper.

3 BACKGROUND AND METHODS

3.1 k-Anonymity

k-Anonymity is a privacy model first introduced by Samarati & Sweeney (Samarati and Sweeney, 1998). A data table is said to provide k-Anonymity “if attempts to link explicitly identifying information to its contents ambiguously map the information to at least k entities” (Samarati and Sweeney, 1998). This can be achieved by ensuring that each unique record is identical to at least k – 1 other records over the QIDs. This set of identical records is referred to as an equivalence class (EC).

3.2 The Mondrian Algorithm

The algorithm we use to anonymise a raw data set in this paper is the Mondrian Multidimensional algorithm (LeFevre et al., 2006). The algorithm is implementable in two modes: Strict or Relaxed. The pseudocode for the Strict algorithm can be seen in Algorithm 1.

Algorithm 1: Mondrian - Strict.

1: function Anonymise(D)
2: if D cannot be partitioned then
3: return D
4: else
5: \( X_i \leftarrow \text{chooseAttribute}(D) \)
6: \( F \leftarrow \text{frequencySet}(D, X_i) \)
7: \( pv \leftarrow \text{median}(F) \)
8: \( \text{lhs} \leftarrow \{t \in D | t.X_i \leq pv\} \)
9: \( \text{rhs} \leftarrow \{t \in D | t.X_i > pv\} \)
10: end if
11: return Anonymise(lhs) \( \cup \) Anonymise(rhs)
12: end function

The Mondrian algorithm is recursive. The data set \( D \) used as input is initially the entire data set requiring anonymisation. The algorithm in both Strict and Relaxed modes will first determine if \( D \) can be partitioned (line 2) by ensuring \( D \) is large enough to be split into two subsets of minimum size \( k \). \( X_i \) in this implementation is simply the QID attribute with the widest normalised range of values (line 5). The frequency of each unique value in \( X_i \) is counted and values ordered in a frequency set \( F \) (line 6). For this implementation, the ordering used was alphabetical for categorical values and ascending for numerical. Partitioning of records is then performed based on the position of the values of \( X_i \) in \( F \) relative to the median \( value \) of \( F \), or the “pivot value” \( pv \in X_i \) (line 7). The Strict and Relaxed algorithms differ in how the partitioning is performed. A Strict partitioning does not allow intersecting values between the two subsets of \( D \) resulting from a cut (lhs & rhs); whereas, the Relaxed algorithm allows this by modifying the partitioning (lines 8-9) to that shown below:

\[ \text{lhs} \leftarrow \{t \in D | t.X_i < pv\} \]
\[
\text{med} \leftarrow \{ t \in D | t.X_i = pv \}
\]
\[
\text{rhs} \leftarrow \{ t \in D | t.X_i > pv \}
\]

The records in med are then distributed into lhs and rhs such that neither exceeds the median count of values in F.

Following this, recursive calls are made to the algorithm with lhs & rhs as input D (line 11), resulting in a partition of the initial data set with minimally sized subsets. All that remains is the generalisation of the values in each subset for all selected QIDs. The generalised subsets are our equivalence classes, the union of which is a k-Anonymisation of the initial data set.

### 3.3 ID3 Decision Trees and Induction

The ID3 algorithm (Quinlan, 1986) was selected as the method of building decision trees in this paper. The implementation is as described in (Mitchell, 1997), with some modifications.

The first modification relates to the calculation of entropy. The entropy of a set of records D with an array of different classification values in class attribute φ is given by the following:

\[
\text{Entropy}(D) = \sum_{i \in \Phi} P_i \log_2 P_i
\]

Where \( P_i \) is the proportion of D with class i in class attribute φ.

The entropy can then be used in the following calculation of Information Gain (IG):

\[
\text{IG}(D, A) = \text{Entropy}(D) - \sum_{v \in A} \frac{|D_v|}{|D|} \text{Entropy}(D_v)
\]

Where \( A \) is the selected attribute and \( D_v \) is the subset of records with value \( v \) in \( A \).

We must consider how to deal with generalised values when calculating entropy. \( P_i \) can be written \( \frac{|D_v|}{|D|} \), where \( D \) could be the entire data set or subset, which poses no issue where generalised values are concerned. However, in the information gain calculation, we need to also find the entropy of \( D_v \). In an anonymised data set, for any given record, value \( v \) may be generalised. To deal with this, we use the same method as in Shao & Beckford (Shao and Beckford, 2017). Each value in a generalisation value-set is equally likely to be the true value. In a generalisation containing \( v \) values, we can consider each value in the generalisation to be worth \( \frac{1}{v} \).

An example of this is shown below. The table shows records for a generic attribute and corresponding class, followed by entropy calculations for each attribute value.

<table>
<thead>
<tr>
<th>Attribute</th>
<th>Class</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>X</td>
</tr>
<tr>
<td>B</td>
<td>X</td>
</tr>
<tr>
<td>B</td>
<td>Y</td>
</tr>
<tr>
<td>{A, B}</td>
<td>Y</td>
</tr>
<tr>
<td>{A, B}</td>
<td>Y</td>
</tr>
<tr>
<td>{A, B}</td>
<td>X</td>
</tr>
</tbody>
</table>

\[
\text{Entropy} (\text{Attrib}_A) = -\frac{1.5}{2.5} \log_2 \frac{1.5}{2.5} - \frac{1}{2.5} \log_2 \frac{1}{2.5}
\]

\[
\text{Entropy} (\text{Attrib}_B) = -\frac{1.5}{3.5} \log_2 \frac{1.5}{3.5} - \frac{2}{3.5} \log_2 \frac{2}{3.5}
\]

In addition to the calculation of entropy, we also need to consider how to integrate generalised values as branches in the decision tree. We cannot simply use the generalised value itself. Consider the generalised value \{Doctor, Lawyer\} used as a branch in a tree. This implies that we are posing the logical question “is the Occupation value Doctor or Lawyer?” when classifying a record. This may seem fine, but if there exists another branch at the same level of the tree labelled with \{Doctor, Mechanic\}, how would we decide which branch to traverse when the record being classified has the value “Doctor”? Further problems are encountered if the record being classified itself has generalised values.

It would be much simpler to have exclusively specific values as branches in the tree. To do this, we map back the generalisations using two different methods:

- **Random**: We take a specific value from the generalised value-set at random and use this as the branch value in the tree.
- **Statistical**: We consider the possibility of releasing anonymisations with a frequency distribution of the QID values from the original data. This statistical information could then be used to potentially recreate the original data more accurately, providing better classification accuracy.

We weight each value by its frequency in the original data. This does not guarantee the correct value will be mapped back, however, this is to be expected as otherwise anonymisation would be redundant.

In this paper, we examine both methods to determine if there is any utility in releasing statistical information with an anonymisation.

The final modification we make to the ID3 algorithm regards numerical values. The data set we use in our experiments includes numerical values as important determiners. The standard ID3 algorithm does not deal with numerical values, so we use the method...
suggested in (Mitchell, 1997) to allow for them to be considered.

4 EXPERIMENTS DESIGN

4.1 Experimental Setup

We want to evaluate how useful an anonymised data set is in decision tree classification. To do this, we first find classification accuracy results from the four possible scenarios:

1. Classification of Non-Anonymised data using a decision tree trained on Non-Anonymised data
2. Classification of Anonymised data using a decision tree trained on Anonymised data
3. Classification of Non-Anonymised data using a decision tree trained on Anonymised data
4. Classification of Anonymised data using a decision tree trained on Non-Anonymised data

For brevity, we refer to each scenario in the rest of this paper by its numbering. We use Scenario 1 as the baseline for our experiments; it is the scenario in which maximal information is available to the classifier. Comparisons between these scenarios should provide insight into how much information is lost through anonymisation, allowing an evaluation on utility.

In this paper, we use the ADULT data set (Dua and Graff, 2017) for all experiments to train and test decision trees and classify records. It is the de-facto standard for the evaluation of anonymisation algorithms. The 15 attributes in the data set, the income attribute is the class attribute. We omit the attributes fnlwgt (not useful for our purpose) and education-num (enumeration of education). This leaves us with 12 attributes that can be used to classify a record. We also remove records with missing values, resulting in 45,222 records for our experiments.

We run a series of experiments using the following process:

1. k-Anonymise ADULT data set with given QIDs & k-value.
2. Train and test the data according to one of the four scenarios explained above.
3. Use 6-fold cross-validation testing to measure classification accuracy.

We repeat this process for the two modes of Mondrian algorithm and for the two types of generalisation mapping. Note that this means that the Scenario 1 experiment will only be performed once as there is no anonymisation to vary the k-value, and no requirement to change the algorithm mode or mapping type. Furthermore, the Scenario 4 experiments will not be repeated for the two mapping types as training of the decision tree is done on Non-Anonymised data.

4.2 Metric Correlations

Once results have been collected from the utility evaluation, we try to find a correlation between those results and a selection of relevant metrics. The metrics chosen for this paper include Discernability Metric, ILoss and Classification Metric.

Discernability Metric (DM) (Slowinski, 1992) is almost ubiquitous in the related literature. It assigns a penalty to an anonymisation based on the size of equivalence classes; a higher penalty suggests that records are less discernible. The penalty is given by the following formula:

\[ DM = \sum_{E \in T} |E|^2 \]

where \( E \) is an equivalence class and \( T \) is the data table being evaluated.

ILoss (Tao and Xiao, 2008) is a metric that tries to consider the information loss from the generalisation of values. Fung et al. (Fung et al., 2010) states: "ILoss measures the fraction of domain values generalised by [a generalised value] \( v_g \)." The ILoss measurement for a specific generalised value is given by:

\[ ILoss(v_g) = \frac{|v_g| - 1}{|D_A|} \]

where \( A \) is the attribute of the value \( v_g \), \( |v_g| \) is the number of values within the domain of \( A \) that are descendants of \( v_g \), and \(|D_A|\) is the total number of values in the domain of \( A \). The total ILoss for a given table can then be found by simply summing the measurements for each generalised value in the table.

Finally, we examined Classification Metric (CM) (Iyengar, 2002). This is a specialised metric designed specifically for measuring utility regarding classification. The metric is defined:

\[ CM = \frac{\sum_{r \in T} \text{penalty}(r)}{N} \]

where \( r \) is a row in the table \( T \), \( N \) is the total number of rows, and the penalty function is defined:

\[ \text{penalty}(r) = \begin{cases} 1, & \text{if } r \text{ is suppressed} \\ 1, & \text{if } \text{class}(r) \neq \text{majority}(E(r)) \\ 0, & \text{all other cases} \end{cases} \]

Here \( E(r) \) is the equivalence class record \( r \) belongs to. In this paper, we can ignore the first penalty case as
suppression, another method of anonymisation different to generalisation, is not used. The case where the class of record \( r \) is not the majority of its EC adds a penalty if we have an EC that is not homogeneous in its classification.

5 EXPERIMENTAL RESULTS

As mentioned, we get our baseline from the Scenario 1 experiment. We found the classification accuracy in this case to be 81.82%. It is expected that this will be the highest measured accuracy, as maximal information is available to the classifier.

5.1 Classification Accuracy

We now discuss the effect of \( k \)-anonymisation on classification accuracy by analysing the results for other scenarios.

Classification Accuracy Degradation

Here, we view the results of the reduction in classification accuracy from the measured baseline in each scenario involving anonymisation. The results were averaged over all QID counts, mapping and algorithm types. For Scenarios 2 & 3 we saw similar results to those measured in Shao & Beckford (Shao and Beckford, 2017), that is, degradation in classification accuracy from the baseline increases with the \( k \)-value. The fall for these two scenarios ranged from 2.15% to 19.15%, with an average for the more commonly used values of \( k \) (2-10) (Emam and Dankar, 2008) being 11.72%.

For Scenario 4, we saw the fall in classification accuracy stabilise across the board, with the measured fall ranging from 5.51% to 8.01%. This would suggest that anonymisation in the training phase of decision tree classification has a greater impact on classification accuracy than during the testing phase. Also, echoing the conclusions from Shao & Beckford (Shao and Beckford, 2017), it would be beneficial to researchers performing decision tree classification for data publishers to keep the \( k \)-value in the range 2-10, regardless of applicable scenario.

Mapping Type Comparison

Figure 1 shows the classification accuracy comparison between the two types of generalisation mapping used in this paper. These results are for Scenario 2, with the result from Scenario 1 shown for comparison.
Scenario Comparison

To complete the classification accuracy results, we compare the average classification accuracy of all given scenarios described in Section 4.1.

Figure 3 shows the average classification accuracy by scenario, all else being equal. We can see more clearly here the degradation in accuracy from classification where no anonymisation is used. These results highlight that degradation is expected when using anonymised data in decision tree classification; however, it can be limited by restricting the use of anonymised data to either the training or classification phase only. This is particularly so in the case described in Scenario 4.

5.2 Metric Correlation

This section will analyse the results from measurements of the three well-established metrics traditionally used in the literature to measure the effectiveness and utility of anonymisations. As stated, the three metrics measured were Discernability Metric, ILoss, and Classification Metric. We took measurements for each of these metrics on the same anonymised data sets as used in the previous experiments, then tried to establish a correlation between the metric measurements and the corresponding classification accuracy measurements.

Discernability Metric

Firstly, as an aside from the correlation results, Figure 4 shows a comparison of the Discernability Metric (DM) penalty for the two modes of Mondrian algorithm. It is notable that the strict algorithm showed a much higher measured DM in all cases. As established, DM is a measure of the size of equivalence classes in an anonymisation. These measurements provide evidence to show that the relaxed algorithm results in smaller equivalence classes on average, everything else being equal. It is worth noting that the disparity here is in contrast with Figure 2, where the two modes of Mondrian were found showing only a small difference in accuracy.

Figure 5 shows a scatter graph illustrating the correlation between the classification accuracy and the DM for each scenario involving anonymisation. We can see from these results that the correlation between DM and classification accuracy is relatively mediocre in all cases; ILoss and the Classification Metric show much stronger correlations. Notably, the correlation is clearly negative, indicating that an increase in DM suggests a decrease in classification accuracy. However, the correlation is not strong enough for DM to be considered a reliable estimator for classification accuracy in decision tree classification.
ILoss

Similar to the previous subsection, Figure 6 shows the correlation between the classification accuracy and the ILoss.

In comparison to DM, we can see a much stronger correlation between this metric and the measured classification accuracy, with Scenarios 2 & 3 showing an impressive correlation coefficient $r$ of 0.98. This would suggest that ILoss is a good estimator for classification accuracy in decision tree classification.

As discussed, ILoss considers individual records when calculating the penalty, unlike DM which simply considers the size of the ECs containing said records. Specifically, ILoss considers the size of generalisations in a given attribute compared to the domain of that attribute. The strong correlation shown here would suggest that the number and relative size of generalisations in an anonymisation has a greater effect on classification accuracy than the size of ECs.

Classification Metric

Finally, we consider the Classification Metric (CM). Figure 7 shows the correlation between the classification accuracy and the CM penalty.

CM is a special purpose metric, designed to give insight into the utility of an anonymisation in classification tasks. Therefore, we expected the correlation shown here to be the strongest of the three metrics. This is indeed the case, with the lowest correlation coefficient being 0.95 in Scenario 4 - much higher than with the other metrics tested. As with ILoss, CM would appear to be a very reliable metric for estimating classification accuracy in decision tree classification.

It is notable that for each metric, the correlation in Scenario 4 is the weakest. This would seem to be evidence for the suggestion that classification accuracy is affected to a greater degree by anonymisation in the training of the decision tree, compared to the classification of values using it. In Scenario 4, anonymisation in the training part of the algorithm is eliminated, and the classification results became more stable whilst the metric measures showed a disproportionate change.

6 CONCLUSIONS

We can see from these results that you can expect the anonymisation of data to be detrimental to the utility regarding decision tree classification, but the magnitude of that detriment is minimal in most cases. Of course, these results only relate to the ID3 decision tree algorithm; more research is necessary to draw general conclusions on machine learning tasks.

There are clear factors that affect the loss of utility from anonymisation. Primarily, the scenario in which the data is used and the value of $k$. We saw that, generally, Scenario 4 had the best results in this regard, although Scenario 3 was similar for the more...
commonly used values of \( k \). Limiting the amount of anonymisation where possible is therefore endorsed. In addition, a value of \( k \) between 2 and 10 is generally recommended based on these results. In most cases, a value in this range would provide sufficient privacy, whilst maintaining utility.

There appeared to be no benefit to using frequency statistics to aid the mapping of generalised values when building decision trees. Furthermore, there was very little difference between the two modes of Mondrian algorithm – although the \textit{Strict} mode performed slightly better in some cases.

Data publishers who want to maximise the utility of their data for classification could consider the use of the \textit{ILoss Metric} and \textit{Classification Metric} to provide an estimation of decision tree classification. These metrics are easily calculated, and the evidence provided in this paper suggests that they are reliable estimators. By utilising these metrics to calibrate their anonymisation parameters, data publishers can certainly provide more useful data to researchers without compromising privacy.

REFERENCES


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