On Computational Thinking, Inferential Thinking and "Big Data"

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  - and, most notably, the interactions of computational and inferential issues

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- "*It should only improve as we collect more data; in particular it shouldn't slow down*"
- "*There are serious privacy concerns of course, and they vary across the clients*"

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  - merely computing “statistics” or running machine-learning algorithms generally isn’t inferential thinking
  - a focus on confidence intervals---not just “outputs”

The Challenges are Daunting

- The core theories in computer science and statistics developed separately and there is an oil and water problem
- Core statistical theory doesn't have a place for runtime and other computational resources
- Core computational theory doesn't have a place for statistical risk

Outline

- Inference under privacy constraints
- Inference under communication constraints
- Inference (confidence intervals) and parallel, distributed computing

Part I: Inference and Privacy

with John Duchi and Martin Wainwright

Privacy and Data Analysis

- Individuals are not generally willing to allow their personal data to be used without control on how it will be used and now much privacy loss they will incur
- "Privacy loss" can be quantified via differential privacy
- We want to trade privacy loss against the value we obtain from "data analysis"
- The question becomes that of quantifying such value and juxtaposing it with privacy loss

Privacy

query

database

Privacy

query

$\downarrow$

database

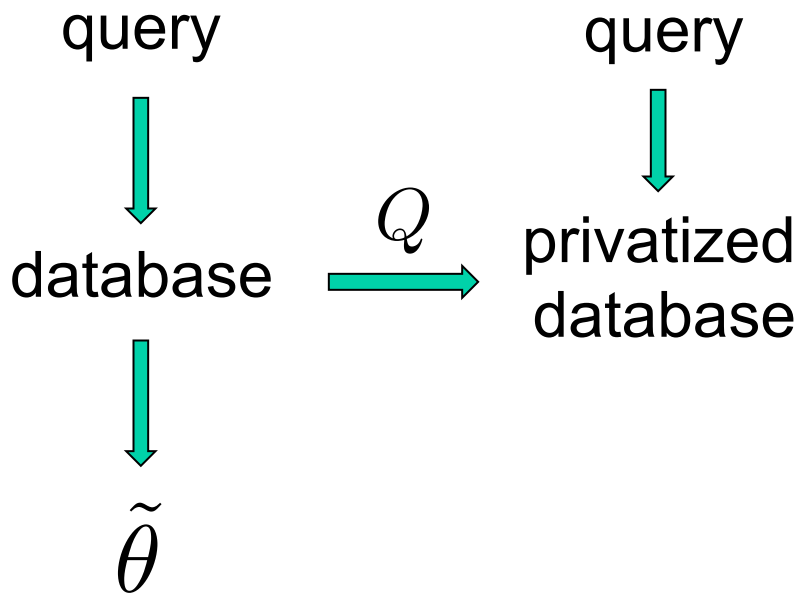
$\downarrow$

$$\tilde{\theta}$$

Privacy

$$\begin{tikzcd} \text{query} \arrow[d] & \\ \text{database} \arrow[r, "Q"] \arrow[d] & \text{privatized database} \\ \tilde{\theta} & \end{tikzcd}$$

Privacy



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Classical problem in differential privacy: show that $\hat{\theta}$ and $\tilde{\theta}$ are close under constraints on Q

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Classical problem in statistical theory: show that $\tilde{\theta}$ and θ are close under constraints on S

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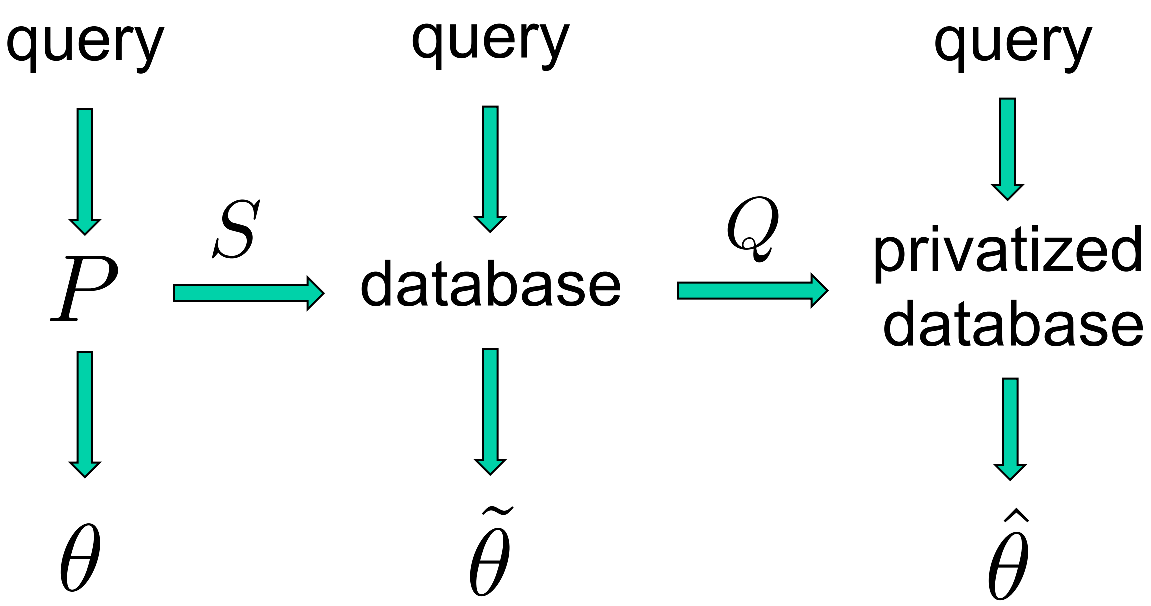

The privacy-meets-inference problem: show that θ and $\hat{\theta}$ are close under constraints on Q and on S