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# Provably Robust Streaming Models with a Sliding Window

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## Abstract

The literature on provable robustness in machine learning has primarily focused on static prediction problems, such as image classification, in which input samples are assumed to be independent and model performance is measured as an expectation over the input distribution. Robustness certificates are derived for individual input instances with the assumption that the model is evaluated on each instance separately. However, in many deep learning applications such as online content recommendation and stock market analysis, models use historical data to make predictions. Robustness certificates based on the assumption of independent input samples are not directly applicable in such scenarios. In this work, we focus on the provable robustness of machine learning models in the context of data streams, where inputs are presented as a sequence of potentially correlated items. We derive robustness certificates for models that use a fixed-size sliding window over the input stream. Our guarantees hold for the average model performance across the entire stream and are independent of stream size, making them suitable for large data streams. We perform experiments on speech detection and human activity recognition tasks and show that our certificates can produce meaningful performance guarantees against adversarial perturbations.

## 1. Introduction

Deep neural network (DNN) models are increasingly being adopted for real-time decision-making and prediction tasks. Once a neural network is trained, it is often required to make fast predictions on an evolving stream of inputs, as in algorithmic trading (Zhang et al., 2017; Krauss et al., 2017; Korczak & Hemes, 2017; Fischer & Krauss, 2018;

Ozbayoglu et al., 2020), human action recognition (Yang et al., 2015; Ordóñez & Roggen, 2016; Ronao & Cho, 2016) and speech detection (Graves & Schmidhuber, 2005; Dennis et al., 2019; Hsiao et al., 2020). However, despite their impressive performance, DNNs are known to malfunction under tiny perturbations of the input, designed to fool them into making incorrect predictions (Szegedy et al., 2014; Biggio et al., 2013; Goodfellow et al., 2015; Madry et al., 2018; Carlini & Wagner, 2017). This vulnerability is not limited to static models like image classifiers and has been demonstrated for streaming models as well (Braverman et al., 2021; Mladenovic et al., 2022; Ben-Eliezer et al., 2020; Ben-Eliezer & Yoge, 2020). Such input corruptions, commonly known as adversarial attacks, make DNNs especially risky for safety-critical applications of streaming models such as health monitoring (Ignatov, 2018; Stamate et al., 2017; Lee et al., 2019; Cai et al., 2020) and autonomous driving (Bojarski et al., 2016; Xu et al., 2017; Janai et al., 2020). What makes the adversarial streaming setting more challenging than the static one is that the adversary can exploit historical data to strengthen its attack. For instance, it could wait for a critical decision-making point, such as a trading algorithm making a buy/sell recommendation or an autonomous vehicle approaching a stop sign, before generating an adversarial perturbation.

Over the years, a long line of research has been dedicated to mitigating the adversarial vulnerabilities of DNNs. These methods seek to improve the empirical robustness of a model by introducing input corruptions during training (Kurakin et al., 2017; Buckman et al., 2018; Guo et al., 2018; Dhillon et al., 2018; Li & Li, 2017; Grosse et al., 2017; Gong et al., 2017). However, such empirical defenses have been shown to break down under stronger adversarial attacks (Carlini & Wagner, 2017; Athalye et al., 2018; Uesato et al., 2018; Tramer et al., 2020). This motivated the study of provable robustness in machine learning which seeks to obtain verifiable guarantees on the predictive performance of a DNN. Several certified defense techniques have been developed over the years, most notable of which are based on convex relaxation (Wong & Kolter, 2018; Raghunathan et al., 2018; Singla & Feizi, 2019; Chiang et al., 2020; Singla & Feizi, 2020), interval-bound propagation (Gowal et al., 2018; Huang et al., 2019; Dvijotham et al., 2018; Mirman et al., 2018) and randomized smoothing (Cohen et al., 2019;

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055 Lécuyer et al., 2019; Li et al., 2019; Salman et al., 2019;  
 056 Levine & Feizi, 2021). Most research in provable robustness  
 057 has focused on static prediction tasks like image classifica-  
 058 tion and the streaming machine learning (ML) setting has  
 059 not yet been considered.

060 In this work, we derive provable robustness guarantees for  
 061 the streaming setting where inputs are presented as a se-  
 062 quence of potentially correlated items. Our objective is  
 063 to design robustness certificates that produce guarantees  
 064 on the average model performance over long, potentially  
 065 infinite, data streams. Our threat model is defined as a man-  
 066 in-the-middle adversary present between the DNN and the  
 067 data stream that can perturb the input items before they  
 068 are passed to the DNN. The adversary is constrained by a  
 069 limit on the average perturbation added to the inputs. We  
 070 show that a DNN that randomizes the inputs before making  
 071 predictions is guaranteed to achieve a certain performance  
 072 level for any adversary within the threat model. Unlike  
 073 many randomized smoothing-based approaches that aggre-  
 074 gate predictions over several noised samples ( $\sim 10^6$ ) of the  
 075 input instance, our procedure only requires one sample of  
 076 the randomized input, keeping the computational complex-  
 077 ity of the DNN unchanged. Our certificates are independent  
 078 of the stream length, making them suitable for large streams.  
 079

080 **Technical Challenges:** Provably robustness procedures de-  
 081 veloped for static tasks like image classification assume that  
 082 the inputs are sampled independently from the data distri-  
 083 bution. Robustness certificates are derived for individual  
 084 input instances with the assumption that the DNN is applied  
 085 to each instance separately and the adversarial perturbation  
 086 added to one instance does not affect the DNN’s predic-  
 087 tions on another. However, in the streaming ML setting, the  
 088 prediction at a given time-step is dependent on past input  
 089 items in the data stream and a worst-case adversary can  
 090 exploit this dependence between inputs to adapt its strategy  
 091 and strengthen its attack. A robustness certificate that is  
 092 derived based on the assumption of independence of input  
 093 samples may not hold for such correlated inputs. Thus, there  
 094 is a need to design provable robustness techniques tailored  
 095 specifically for the streaming ML setting.

096 Out of the existing certified robustness techniques, random-  
 097 ized smoothing has become prominent due to its model-  
 098 agnostic nature, scalability for high-dimensional problems  
 099 (Lécuyer et al., 2019), and flexibility to adapt to different  
 100 machine learning paradigms like reinforcement learning  
 101 and structured outputs (Kumar et al., 2021; Wu et al., 2021;  
 102 Kumar & Goldstein, 2021). This makes randomized smoothing  
 103 a suitable candidate for provable robustness in stream-  
 104 ing ML. However, conventional randomized smoothing ap-  
 105 proaches require several evaluations ( $\sim 10^6$ ) of the predic-  
 106 tion model on different noise vectors in order to produce a  
 107 robust output. This significantly increases the computational  
 108 cost.

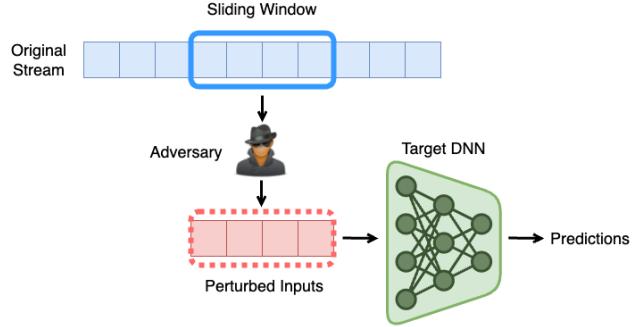


Figure 1. Adversarial Streaming Threat Model.

requirements of the model making them infeasible for real-world streaming applications which require decisions to be made in a short time frame such as high-frequency trading and autonomous driving. Our goal is to obtain robustness guarantees for a simple technique that only adds a single noise vector to the DNN’s input.

Existing works on provable robustness in reinforcement learning (Kumar et al., 2021; Wu et al., 2021) indicate that if the prediction at a given time-step is a function of the entire stream till that step, the robustness guarantees worsen with the length of the stream and become vacuous for large stream sizes. The tightness analysis of these certificates suggests that it might be difficult to achieve robustness guarantees that are independent of the stream size. However, many practical streaming models use only a bounded number of past input items in order to make predictions at a given time step. Recent work by Efroni et al. (2022) has also shown that near-optimal performance can be achieved by only observing a small number of past inputs for several real-world sequential decision-making problems. This raises the natural question:

Can we obtain better certificates if the DNN only used a fixed number of inputs from the stream?

**Our Contributions:** We design a robustness certificate for streaming models that use a fixed-sized sliding window over the data stream to make predictions (see Figure 1). In our setting, the DNN only uses the part of the data stream inside the window at any given time step. We certify the average performance  $Z$  of the model over a stream of size  $t$ :

$$Z = \frac{\sum_{i=1}^t f_i}{t},$$

where each  $f_i$  measures the predictive performance of the DNN at time-step  $i$  as a value in the range  $[0, 1]$ .

The adversary is allowed to perturb the input items inside the window at every time step separately. The strength of

110 the adversary is limited by a bound  $\epsilon$  on the average size of  
 111 the perturbation added:

$$\frac{\sum_{i=1}^t \sum_{k=1}^w d(x_i, x_i^k)}{wt} \leq \epsilon,$$

117 where  $x_i$  and  $x_i^k$  are the input item at time-step  $i$  and its  
 118  $k$ th adversarial perturbation respectively,  $w$  is the window  
 119 size and  $d$  is a distance function to measure the size of  
 120 the adversarial perturbations, e.g.,  $d(x_i, x_i^k) = \|x_i - x_i^k\|_2$ .  
 121 Our adversarial threat model is general enough to subsume  
 122 the scenario where the attacker only perturbs each stream  
 123 element only once as a special case where all  $x_i^k$ 's are set to  
 124 some  $x'_i$ .

125 Our main theoretical result shows that the difference be-  
 126 tween the clean performance of a robust streaming model  
 127  $\tilde{Z}$  and that in the presence of an adversarial attack  $\tilde{Z}_\epsilon$  is  
 128 bounded as follows:

$$|\tilde{Z} - \tilde{Z}_\epsilon| \leq w\psi(\epsilon), \quad (1)$$

133 where  $\psi(\cdot)$  is a concave function that bounds the total varia-  
 134 tion between the smoothing distributions at two input points  
 135 as a function of the distance between them (condition (4)  
 136 in Section 3). Such an upper bound always exists for any  
 137 smoothing distribution. For example, when the distance  
 138 between the points is measured using the  $\ell_2$ -norm and the  
 139 smoothing distribution is a Gaussian  $\mathcal{N}(0, \sigma^2 I)$  with  
 140 variance  $\sigma^2$ , then the concave upper bound is given by  
 141  $\psi(\cdot) = \text{erf}(\cdot/2\sqrt{2}\sigma)$ . Our robustness certificate is inde-  
 142 pendent of the length of the stream and depends only on  
 143 the window size  $w$  and average perturbation size  $\epsilon$ . This  
 144 suggests that streaming ML models with smaller window  
 145 sizes are provably more robust to adversarial attacks.

146 We perform experiments on two real-world applications –  
 147 human activity recognition and speech keyword detection.  
 148 We use the UCI HAR dataset (Reyes-Ortiz et al., 2012) for hu-  
 149 man activity recognition and the Speech commands dataset  
 150 (Warden, 2018) for speech keyword detection. We train  
 151 convolutional networks that take sliding windows as inputs  
 152 and provide robustness guarantees for their performance. In  
 153 our experiments, we consider two different scenarios for  
 154 the adversary. In the first case, the adversary can perturb an  
 155 input only once. In the more general second scenario, the  
 156 adversary can perturb each sliding window separately, making  
 157 it a powerful attacker. We develop strong adversaries  
 158 for both of these scenarios and show their effectiveness in  
 159 our experiments. We then show that our certificates provide  
 160 meaningful robustness guarantees in the presence of such  
 161 strong adversaries. Consistent with our theory, our experi-  
 162 ments also demonstrate that a smaller window size  $w$  gives  
 163 a stronger certificate.

## 2. Related Work

The adversarial streaming setup has been studied extensively in recent years. Mladenovic et al. (2022) designed an attack for transient data streams that do not allow the adversary to re-attack past input items. In their setting, the adversary only has partial knowledge of the target DNN and the perturbations applied in previous time steps are irrevocable. Their objective is to produce an adversarial attack with minimal access to the data stream and the target model. Our goal, on the other hand, is to design a provably robust method that can defend against as general and as strong an adversary as possible. We assume that the adversary has full knowledge of the parameters of the target DNN and can change the adversarial perturbations added in previous time steps. Our threat model includes transient data streams as a special case and applies even to adversaries that only have partial access to the DNN. Streaming adversarial attacks have also been studied for sampling algorithms such as Bernoulli sampling and reservoir sampling (Ben-Eliezer & Yogev, 2020). Here, the goal of the adversary is to create a stream that is unrepresentative of the actual data distribution. Other works have studied the adversarial streaming setup for specific data analysis problems like frequency moment estimation (Ben-Eliezer et al., 2020), submodular maximization (Mitrovic et al., 2017), coresets construction and row sampling (Braverman et al., 2021). In this work, we focus on a robustness certificate for general DNN models in the streaming setting under the conventional notion of adversarial attacks in machine learning literature. We use a sliding-window computational model which has been extensively studied over several years for many streaming applications (Ganardi et al., 2019; Feigenbaum et al., 2005; Datar & Motwani, 2007). Recently Efroni et al. (2022) also showed that a short-term memory is sufficient for several real-world reinforcement learning tasks.

A closely related setting is that of adversarial reinforcement learning. Adversarial attacks have been designed that either directly corrupt the observations of the agent (Huang et al., 2017; Behzadan & Munir, 2017; Pattanaik et al., 2018) or introduce adversarial behavior in a competing agent (Gleave et al., 2020). Robust training methods, such as adding adversarial noise (Kamalaruban et al., 2020; Vinitsky et al., 2020) and training with a learned adversary in an online alternating fashion (Zhang et al., 2021), have been proposed to improve the robustness of RL agents. Several certified defenses have also been developed over the years. For instance, Zhang et al. (2020) developed a method that can certify the actions of an RL agent at each time step under a fixed adversarial perturbation budget. It can certify the total reward obtained at the end of an episode if each of the intermediate actions is certifiably robust. Our streaming formulation allows the adversary to choose the budget at each time step as long as the average perturbation size

165 remains below  $\epsilon$  over time. Our framework also does not  
 166 require each prediction to be robust in order to certify the  
 167 average performance of the DNN. More recent works in  
 168 certified RL can produce robustness guarantees on the total  
 169 reward without requiring every intermediate action to be  
 170 robust or the adversarial budget to be fixed (Kumar et al.,  
 171 2021; Wu et al., 2021). However, these certificates degrade  
 172 for longer streams and the tightness analysis of these certifi-  
 173 cates indicates that this dependence on stream size may not  
 174 be improved. Our goal is to keep the robustness guarantees  
 175 independent of stream size so that they are suitable even for  
 176 large streams.

177 The literature on provable robustness has primarily focused  
 178 on static prediction problems like image classification. One  
 179 of the most prominent techniques in this line of research is  
 180 randomized smoothing. For a given input image, this tech-  
 181 nique aggregates the output of a DNN on several noisy ver-  
 182 sions of the image to produce a robust class label (Lécuyer  
 183 et al., 2019; Cohen et al., 2019). This is the first approach  
 184 that scaled up to high-dimensional image datasets like Im-  
 185 ageNet for  $\ell_2$ -norm bounded adversaries.. It does not make  
 186 any assumptions on the underlying neural network such as  
 187 Lipschitz continuity or a specific architecture, making it  
 188 suitable for conventional DNNs that are several layers deep.  
 189 However, randomized smoothing also suffers some funda-  
 190 mental limitations for higher norms such as the  $\ell_\infty$ -norm  
 191 (Kumar et al., 2020). Due to its flexible nature, randomized  
 192 smoothing has also been adapted for tasks beyond classifi-  
 193 cation, such as segmentation and deep generative modeling,  
 194 with multi-dimensional and structured outputs like images,  
 195 segmentation masks, and language (Kumar & Goldstein,  
 196 2021). For such outputs, robustness certificates are designed  
 197 in terms of a distance metric in the output space such as  
 198 LPIPS distance, intersection-over-union and total variation  
 199 distance. However, provable robustness in the static set-  
 200 ting assumes a fixed budget on the size of the adversarial  
 201 perturbation for each input instance and does not allow the  
 202 adversary to choose a different budget for each instance. In  
 203 our streaming threat model, we allow the adversary the flex-  
 204 ibility of allocating the adversarial budget to different time  
 205 steps in an effective way, attacking more critical input items  
 206 with a higher budget and conserving its budget at other time  
 207 steps. Recent work on provable robustness against Wasser-  
 208 stein shifts of the data distribution allows the adversary to  
 209 choose the attack budget for each instance differently (Ku-  
 210 mar et al., 2022). However, unlike our streaming setting,  
 211 the input instances are drawn independently from the data  
 212 distribution and the adversarial perturbation applied to one  
 213 instance does not impact the performance of the DNN on  
 214 another.

### 3. Preliminaries and Notation

**Streaming ML Setting:** We define a data stream of size  $t$  as a sequence of input items  $x_1, x_2, \dots, x_i, \dots, x_t$  generated one-by-one from an input space  $\mathcal{X}$  over discrete time steps. At each time step  $i$ , a DNN model  $\mu$  makes a prediction that may depend on no more than  $w$  of the previous inputs. We refer to the contiguous block of past input items as a window  $W_i \in \mathcal{X}^{\min(i,w)}$  of size  $w$  defined as follows:

$$W_i = \begin{cases} (x_1, x_2, \dots, x_i) & \text{for } i \leq w \\ (x_{i-w+1}, x_{i-w+2}, \dots, x_i) & \text{otherwise.} \end{cases}$$

The performance of the model  $\mu$  at time step  $i$  is given by a function  $f_i : \mathcal{X}^{\min(i,w)} \rightarrow [0, 1]$  that passes the window  $W_i$  through the model  $\mu$ , compares the prediction with the ground truth and outputs a value in the range  $[0, 1]$ . For instance, in speech recognition, the window  $W_i$  would represent the audio from the past few seconds which gets fed to the model  $\mu$ . The function  $f_i = \mathbf{1}\{\mu(W_i) = y_i\}$  could indicate whether the prediction of  $\mu$  matches the ground truth  $y_i$ . Similarly, in autonomous driving, we can define a performance function  $f_i = \text{IoU}(\mu(W_i), y_i)$  that measures the average intersection-over-union of the segmentation mask of the surrounding environment. We define the overall performance  $Z$  of the model  $\mu$  as an average over the  $t$  time-steps:

$$Z = \frac{\sum_{i=1}^t f_i}{t}.$$

**Threat Model:** An adversary  $A$  is present between the DNN and the data stream which can perturb the inputs with the objective of minimizing the average performance  $Z$  of the DNN (see Figure 1). Let  $x'_i$  be the perturbed input at step  $i$ . We define a constraint on the amount by which the adversary can perturb the inputs as a bound on the average distance between the original input items  $x_i$  and their perturbed versions  $x'_i$ :

$$\frac{\sum_{i=1}^t d(x_i, x'_i)}{t} \leq \epsilon, \quad (2)$$

where  $d$  is a function that measures the distance between a pair of input items from  $\mathcal{X}$ , e.g.,  $d(x_i, x'_i) = \|x_i - x'_i\|_2$ . The adversary seeks to minimize the overall performance  $Z$  of the model without violating the above constraint, i.e.,

$$\min_{A \in \mathcal{A}_\epsilon} \sum_{i=1}^t f_i(A(x_i), A(x_{i-1}), \dots, A(x_{i-w+1}))/t,$$

where  $\mathcal{A}_\epsilon$  is the set of all adversaries satisfying constraint (2). We also study another threat model where the adversary is allowed to attack an input item  $x_i$  in every window that it appears in. We denote the  $k$ -th attack of  $x_i$  as  $x_i^k$  and redefine the above constraint as follows:

$$\frac{\sum_{i=1}^t \sum_{k=1}^w d(x_i, x_i^k)}{wt} \leq \epsilon \quad (3)$$

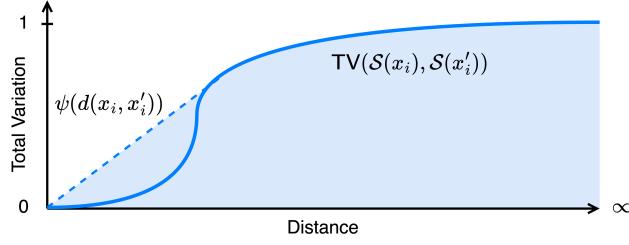


Figure 2. Constructing a concave upper bound  $\psi(\cdot)$  for any smoothing distribution  $\mathcal{S}$ .

This threat model is more general than the one defined by constraint (2) because it subsumes this constraint as a special case when all  $x_i^k$  are equal to  $x'_i$ . Thus, any robustness guarantee that holds for this stronger threat model must also hold for the previous one.

**Robustness Procedure:** Our goal is to design a procedure that has provable robustness guarantees against the above threat models. We define a robust prediction model  $\tilde{\mu}$ : Given an input  $x_i \in \mathcal{X}$ , we sample a point  $\tilde{x}_i$  from a probability distribution  $\mathcal{S}(x_i)$  around  $x_i$  (e.g.,  $\mathcal{N}(x_i, \sigma^2 I)$ ) and evaluate the model  $\mu$  on  $\tilde{x}_i$ . Define the performance of  $\tilde{\mu}$  at time-step  $i$  to be the expected value of  $f_i$  under the randomized inputs, i.e.,

$$\tilde{f}_i = \mathbb{E}_{\tilde{x}_i \sim \mathcal{S}(x_i)} [f_i(\tilde{x}_i, \tilde{x}_{i-1}, \dots, \tilde{x}_{i-w+1})]$$

and the overall performance as  $\tilde{Z} = \sum_{i=1}^t \tilde{f}_i / t$ .

Let  $\psi(\cdot)$  be a concave function bounding the total variation between the distributions  $\mathcal{S}(x_i)$  and  $\mathcal{S}(x'_i)$  as a function of the distance between them, i.e.,

$$TV(\mathcal{S}(x_i), \mathcal{S}(x'_i)) \leq \psi(d(x_i, x'_i)). \quad (4)$$

Such a bound always exists regardless of the shape of the smoothing distribution because as the distance between the points  $x_i$  and  $x'_i$  goes from 0 to  $\infty$ , the total variation goes from 0 to 1. A trivial concave bound could be obtained by simply taking the convex hull of the region under the total variation curve (see Figure 2). However, to find a closed-form expression for  $\psi$ , we need to analyze different smoothing distributions and distance functions separately. If the smoothing distribution is a Gaussian  $\mathcal{N}(0, \sigma^2 I)$  with variance  $\sigma^2$  and the distance is measured using the  $\ell_2$ -norm, as in all of our experiments, then  $\psi(\|x_i - x'_i\|_2) = \text{erf}(\|x_i - x'_i\|_2 / 2\sqrt{2}\sigma)$ , where erf is the Gauss error function. For a uniform smoothing distribution within an interval of size  $b$  in each dimension of  $x_i$  and the  $\ell_1$ -distance metric,  $\psi(\|x_i - x'_i\|_1) = \|x_i - x'_i\|_1 / b$ . See Appendix C for proof.

## 4. Robustness Certificate

In this section, we prove robustness guarantees for the simpler threat model defined by constraint (2) where each input item is allowed to be attacked only once. We include complete proofs of our theorems for this threat model in this section for clarity. The proofs for the more general case in the next section use similar techniques and have been included in the appendix. In the following lemma, we bound the change in the performance function  $\tilde{f}_i$  at each time-step  $i$  using the function  $\psi$  and the size of the adversarial perturbation added at each step. For the proof, we first decompose the change in the value of this function into components for each input item. Since each of these components can be expressed as the difference of the expected value of a function in the range  $[0, 1]$  under two probability distributions, they can be bounded by the total variation of these distributions.

**Lemma 4.1.** *The change in each  $\tilde{f}_i$  under an adversary in  $\mathcal{A}_\epsilon$  is bounded as*

$$|\tilde{f}_i(x_i, x_{i-1}, \dots, x_{i-s+1}) - \tilde{f}_i(x'_i, x'_{i-1}, \dots, x'_{i-s+1})| \leq \sum_{j=i}^{i-s+1} \psi(d(x_j, x'_j)),$$

where  $s = \min(i, w)$ .

*Proof.* The left-hand side of the above inequality can be re-written as:

$$\begin{aligned} & |\tilde{f}_i(x_i, x_{i-1}, \dots, x_{i-s+1}) - \tilde{f}_i(x'_i, x'_{i-1}, \dots, x'_{i-s+1})| \\ &= |\tilde{f}_i(x_i, x_{i-1}, \dots, x_{i-s+1}) - \tilde{f}_i(x'_i, x_{i-1}, \dots, x_{i-s+1}) \\ &\quad + \tilde{f}_i(x'_i, x_{i-1}, \dots, x_{i-s+1}) - \tilde{f}_i(x'_i, x'_{i-1}, \dots, x'_{i-s+1})| \\ &= \left| \sum_{j=i}^{i-s+1} \tilde{f}_i(x'_i, \dots, x_j, \dots, x_{i-s+1}) \right. \\ &\quad \left. - \tilde{f}_i(x'_i, \dots, x'_j, \dots, x_{i-s+1}) \right| \\ &\leq \sum_{j=i}^{i-s+1} |\tilde{f}_i(x'_i, \dots, x_j, \dots, x_{i-s+1}) \\ &\quad - \tilde{f}_i(x'_i, \dots, x'_j, \dots, x_{i-s+1})| \end{aligned}$$

The two terms in each summand differ only in the  $j$ th input. Thus, the  $j$ th term in the above summation can be written as the difference of the expected value of some  $[0, 1]$ -function  $q_j$  under the distributions  $\mathcal{S}(x_j)$  and  $\mathcal{S}(x'_j)$ , i.e.,  $|\mathbb{E}_{\tilde{x} \sim \mathcal{S}(x_j)}[q_j(\tilde{x})] - \mathbb{E}_{\tilde{x} \sim \mathcal{S}(x'_j)}[q_j(\tilde{x})]|$ , which can be upper bounded by the total variation between  $\mathcal{S}(x_j)$  and  $\mathcal{S}(x'_j)$ . Here,  $q_j$  is given by:

$$q_j(\chi) = \mathbb{E}[f_i(\tilde{x}'_i, \dots, \tilde{x}'_{j-1}, \chi, \tilde{x}_{j+1}, \dots, \tilde{x}_{i-s+1})],$$

where  $\chi \in \mathcal{X}$  is the  $j$ th input item, the inputs before  $\chi$  are drawn from the respective adversarially shifted smoothing distributions and the inputs after  $\chi$  are drawn from the original distributions, i.e.,  $\tilde{x}'_i \sim \mathcal{S}(x'_i), \dots, \tilde{x}'_{j-1} \sim \mathcal{S}(x'_{j-1})$  and  $\tilde{x}_{j+1} \sim \mathcal{S}(x_{j+1}), \dots, \tilde{x}_{i-s+1} \sim \mathcal{S}(x_{i-s+1})$ .

Without loss of generality, assume  $\mathbb{E}_{\tilde{\chi} \sim \mathcal{S}(x_j)}[q_j(\tilde{\chi})] \geq \mathbb{E}_{\tilde{\chi} \sim \mathcal{S}(x'_j)}[q_j(\tilde{\chi})]$ . Then,

$$\begin{aligned}
 & |\mathbb{E}_{\tilde{\chi} \sim \mathcal{S}(x_j)}[q_j(\tilde{\chi})] - \mathbb{E}_{\tilde{\chi} \sim \mathcal{S}(x'_j)}[q_j(\tilde{\chi})]| \\
 &= \int_{\mathcal{X}} q_j(x) \mu_1(x) dx - \int_{\mathcal{X}} q_j(x) \mu_2(x) dx \\
 &\quad (\mu_1 \text{ and } \mu_2 \text{ are the PDFs of } \mathcal{S}(x_j) \text{ and } \mathcal{S}(x'_j)) \\
 &= \int_{\mathcal{X}} q_j(x) (\mu_1(x) - \mu_2(x)) dx \\
 &= \int_{\mu_1 > \mu_2} q_j(x) (\mu_1(x) - \mu_2(x)) dx \\
 &\quad - \int_{\mu_2 > \mu_1} q_j(x) (\mu_2(x) - \mu_1(x)) dx \\
 &\leq \int_{\mu_1 > \mu_2} \max_{x' \in \mathcal{X}} q_j(x') (\mu_1(x) - \mu_2(x)) dx \\
 &\quad - \int_{\mu_2 > \mu_1} \min_{x' \in \mathcal{X}} q_j(x') (\mu_2(x) - \mu_1(x)) dx \\
 &\leq \int_{\mu_1 > \mu_2} (\mu_1(x) - \mu_2(x)) dz \\
 &\quad (\text{since } \max_{x' \in \mathcal{X}} q_j(x') \leq 1 \text{ and } \min_{x' \in \mathcal{X}} q_j(x') \geq 0) \\
 &= \frac{1}{2} \int_{\mathcal{X}} |\mu_1(x) - \mu_2(x)| dx = \text{TV}(\mathcal{S}(x_1), \mathcal{S}(x_2)).
 \end{aligned}$$

The equality in the last line follows from the fact that  $\int_{\mu_1 > \mu_2} (\mu_1(x) - \mu_2(x)) dx = \int_{\mu_2 > \mu_1} (\mu_2(x) - \mu_1(x)) dx = \frac{1}{2} \int_{\mathcal{X}} |\mu_1(x) - \mu_2(x)| dx$ .

Therefore, from condition (4), we have:

$$\begin{aligned}
 & |\tilde{f}_i(x'_i, \dots, x_j, \dots, x_{i-w+1}) - \tilde{f}_i(x'_i, \dots, x'_j, \dots, x_{i-w+1})| \\
 &\leq \text{TV}(\mathcal{S}(x_j), \mathcal{S}(x'_j)) \leq \psi(d(x_j, x'_j)).
 \end{aligned}$$

This proves the statement of the lemma.  $\square$

Now we use the above lemma to prove the main robustness guarantee. We first decompose the change in the average performance into the average of the differences at each time step. Then we apply lemma 4.1 to bound each difference with the function  $\psi$  of the per-step perturbation size. We then utilize the convex nature of  $\psi$  to convert this average over the performance differences to an average of perturbation sizes, which completes the proof.

**Theorem 4.2.** Let  $\tilde{Z}_\epsilon$  to be the minimum  $\tilde{Z}$  for an adversary in  $\mathcal{A}_\epsilon$ . Then,

$$|\tilde{Z} - \tilde{Z}_\epsilon| \leq w\psi(\epsilon).$$

*Proof.* Let  $\tilde{Z}'$  be the overall performance of  $\tilde{M}$  under an adversary. Then,

$$\begin{aligned}
 |\tilde{Z} - \tilde{Z}'| &= \left| \frac{\sum_{i=1}^t \tilde{f}_i(x_i, x_{i-1}, \dots, x_{i-s+1})}{t} \right. \\
 &\quad \left. - \frac{\sum_{i=1}^t \tilde{f}_i(x'_i, x'_{i-1}, \dots, x'_{i-s+1})}{t} \right| \\
 &\quad (\text{where } s = \min(i, w)) \\
 &\leq \frac{1}{t} \sum_{i=1}^t \left| \tilde{f}_i(x_i, x_{i-1}, \dots, x_{i-s+1}) \right. \\
 &\quad \left. - \tilde{f}_i(x'_i, x'_{i-1}, \dots, x'_{i-s+1}) \right| \\
 &\leq \sum_{i=1}^t \sum_{j=i}^{i-s+1} \psi(d(x_j, x'_j))/t \quad (\text{from lemma 4.1}) \\
 &\leq w \sum_{i=1}^t \psi(d(x_i, x'_i))/t \\
 &\quad (\text{since each term appears at most } w \text{ times}) \\
 &\leq w\psi \left( \sum_{i=1}^t d(x_i, x'_i)/t \right) \\
 &\quad (\psi \text{ is concave and Jensen's inequality})
 \end{aligned}$$

Therefore, for the worst-case adversary in  $\mathcal{A}_\epsilon$ , we have

$$|\tilde{Z} - \tilde{Z}_\epsilon| \leq w\psi(\epsilon)$$

from constraint (2) on the average distance between the original and perturbed inputs.  $\square$

Although the above certificate is designed for the sliding-window computational model for streaming applications, it may also be applied to the static tasks like classification with a fixed adversarial budget for all inputs by setting  $w = 1$ . In Appendix D, we compare our bound with that obtained by Cohen et al. (2019) for an  $\ell_2$ -norm bounded adversary and a Gaussian smoothing distribution. While the above bound is not tight, our analysis shows that the gap with static  $\ell_2$ -certificate is small for meaningful robustness guarantees.

## 5. Attacking Each Window

Now we consider the case where the adversary is allowed to attack each window seen by the target DNN separately. The threat model in this section is defined using constraint (3). It is able to re-attack an input item  $x_i$  in each new window. Similar to the definition of a window in Section 3, define an adversarially corrupted window  $W'_i$  as:

$$W'_i = \begin{cases} (x_1^i, x_2^{i-1}, \dots, x_i^1) & \text{for } i \leq w \\ (x_{i-w+1}^w, x_{i-w+2}^{w-1}, \dots, x_i^1) & \text{otherwise,} \end{cases}$$

330 where  $x_i^k$  is the  $k^{\text{th}}$  perturbed instance of  $x_i$ .

331 Similar to the certificate derived in Section 4, we first bound  
 332 the change in the per-step performance function and then  
 333 use that result to prove the final robustness guarantee. We  
 334 formulate the following lemma similar to Lemma 4.1 but  
 335 accounting for the fact that each input item can be perturbed  
 336 multiple times.  
 337

**Lemma 5.1.** *The change in each  $\tilde{f}_i$  under an adversary in  $\mathcal{A}_\epsilon$  is bounded as*

$$341 \quad |\tilde{f}_i(W_i) - \tilde{f}_i(W'_i)| \leq \sum_{j=i-s+1}^i \psi(d(x_j, x_j^{i+1-j})),$$

344 where  $s = \min(i, w)$ .

345 The proof is available in Appendix A.

346 We prove the same certified robustness bound as in Section 4  
 347 but the  $\epsilon$  here is defined according to constraint (3).

349 **Theorem 5.2.** *Let  $\tilde{Z}_\epsilon$  to be the minimum  $\tilde{Z}$  for an adversary  
 350 in  $\mathcal{A}_\epsilon$ . Then,*

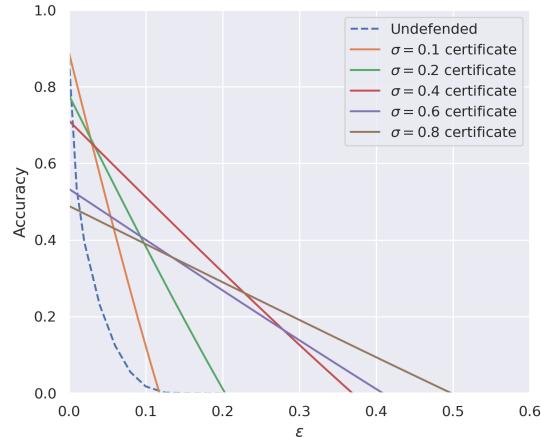
$$352 \quad |\tilde{Z} - \tilde{Z}_\epsilon| \leq w\psi(\epsilon).$$

353 The proof is available in Appendix B.

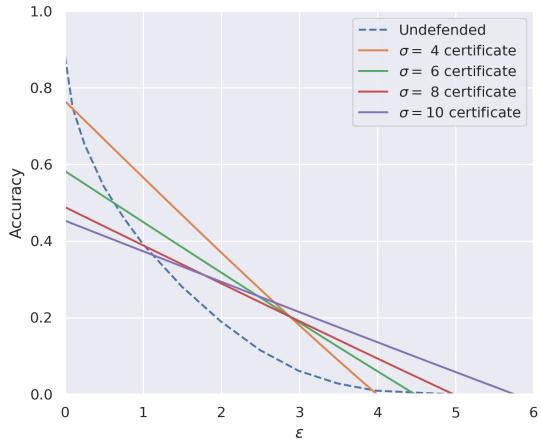
## 356 6. Experiments

357 We test our certificates for two streaming tasks – speech  
 358 keyword detection and human activity recognition. We use  
 359 a subset of the Speech commands dataset (Warden, 2018)  
 360 for our speech keyword detection task. The subset we use  
 361 contains ten keyword classes, corresponding to utterances  
 362 of numbers from zero to nine recorded at a sample rate of  
 363 16 kHz. This dataset also contains noise clips such as audio  
 364 of running tap water and exercise bike. We add these noise  
 365 clips to the speech audio to simulate real-world scenarios  
 366 and stitch them together to generate longer audio clips. We  
 367 use the UCI HAR dataset (Reyes-Ortiz et al., 2012) for  
 368 human activity recognition. This contains a 6-D triaxial  
 369 accelerometer and gyroscope readings measured with  
 370 human subjects. The objective in HAR is to recognize various  
 371 human activities based on sensor readings. The UCI HAR  
 372 dataset contains signals recorded at 50 Hz that correspond  
 373 to six human activities such as standing, sitting, laying,  
 374 walking, walking up, and walking down.

376 We use the M5 network described in (Dai et al., 2017) with  
 377 an SGD optimizer and an initial learning rate of 0.1, which  
 378 we anneal using a cosine scheduler. For the speech detection  
 379 task, we train a M5 network with 128 channels for 30 epochs  
 380 with a batch size of 128. For the human activity recognition  
 381 task, we use a M5 network with 32 channels for 30 epochs  
 382 with a batch size of 256. We apply isotropic Gaussian noise  
 383 for smoothing and use the  $\ell_2$ -norm to define the average  
 384



(a) Speech keyword detection



(b) Human activity recognition

Figure 3. Certificates against online adversarial attacks for varying smoothing noises. Here we can perturb each input only once. The average size of perturbation is computed as per equation 2.

distance measure  $d$ . For the speech keyword detection task, we use smoothing noises with standard deviations of 0.1, 0.2, 0.4, 0.6, and 0.8. For the human activity recognition task, we use smoothing noises with standard deviations of 4, 6, 8, and 10. See Appendix E for more details on the experiments. We compute certificates for both scenarios, where the input is attacked only once and where each window can be attacked with the ability to re-attack inputs. These experiments show that our certificates provide meaningful guarantees against adversarial perturbations.

### 6.1. Attacking an input only once

We evaluate the robustness of undefended models using a custom-made attack that is constrained by the  $\ell_2$ -norm budget, as described in equation 2. To adhere to this constraint at each time-step  $j$ , the attacker must only perturb

---

385   **Algorithm 1** Our streaming attack  
 386   **Input:** time-step  $j$ , clean inputs  $x_j, x_{j-1}, \dots, x_{j-w+1}$ ,  
 387   perturbed inputs  $x'_{j-1}, \dots, x'_{j-w+1}$ , attack budget  $\epsilon$ ,  
 388   search parameter  $\alpha \in \mathbb{N}$ .  
 389    $d_{j-1} = \sum_{i=1}^{j-1} d(x_i, x'_i)$   
 390    $\text{budget}_j = j\epsilon - d_{j-1}$   
 391   **for**  $i = 0$  **to**  $\alpha$  **do**  
 392      $\epsilon' = \frac{i}{\alpha} \cdot \text{budget}_j$   
 393      $x = \arg \min_x f_j(x, \dots, x'_{j-w+1})$  s.t.  $d(x, x_j) \leq \epsilon'$   
 394     **if**  $f_j(x'_j, \dots, x'_{j-w+1}) = 0$  **then**  
 395        $x'_j = x$   
 396       **break**  
 397     **else**  
 398        $x'_j = x_j$   
 399     **end if**  
 400   **end for**

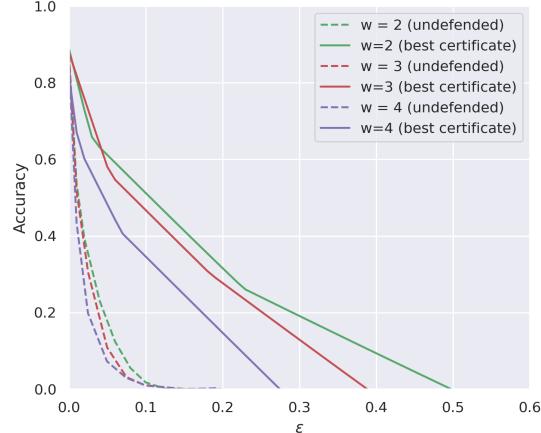
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403   the input  $x_j$ , since the previous inputs  $(x_{j-w+1}, \dots, x_{j-1})$   
 404   have already been perturbed. This creates a significant challenge  
 405   in creating a strong adversary. We design an adversary that only perturbs  
 406   the last input  $x_j$  at every time-step  $j$  using projected gradient descent to minimize  $f_j$ . In our  
 407   experiments, we set  $f_j = 1$  if the model outputs the correct class and  $f_j = 0$  when the model misclassifies. We  
 408   linearly search using grid search parameter  $\alpha$  for the smallest distance  $d(x_j, x'_j)$  such that the input  $(x'_{j-w+1}, \dots, x'_j)$   
 409   leads to a misclassification at time-step  $j$ . We perturb  $x_j$  if  
 410    $(x'_{j-w+1}, \dots, x'_j)$  leads to misclassification and the average  
 411   distance budget at time-step  $j$  is less than  $\epsilon$ . Else, we do not  
 412   perturb  $x_j$ . In this manner, our attack perturbs the streaming  
 413   input in a greedy fashion. See Algorithm 1 for details.

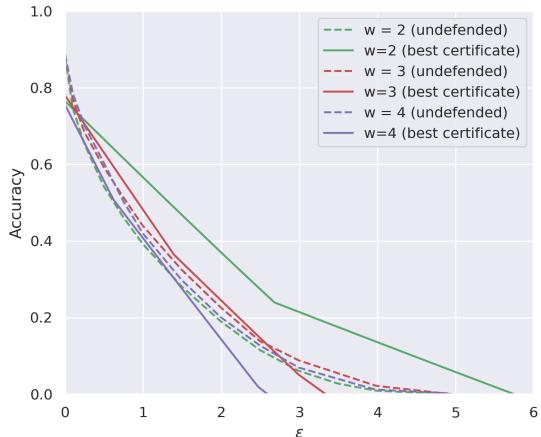
414  
 415  
 416  
 417  
 418   We conduct our streaming attack on the keyword recogni-  
 419   tion task with a window size of  $w = 2$ , where each input  
 420    $x_j$  is a 4000-dimensional vector in the range  $[0,1]$ . We also  
 421   perform the attack on the human activity recognition task  
 422   with  $w = 2$ , where each input  $x_j$  is a 250x6-dimensional  
 423   matrix. We use search parameter  $\alpha = 15$ . We plot the  
 424   results of our certificates for various smoothing noises (see  
 425   Figure 3). Note that the attack budget  $\epsilon$  is calculated as  
 426   per the definition in equation 2. In Figure 4, we also plot  
 427   our best certificates across various smoothing noises for  
 428   different window sizes  $w$ . This plot supports our theory  
 429   that streaming models with smaller window sizes are more  
 430   robust to adversarial perturbations. Figures 7 and 8 in Ap-  
 431   pendix F show that the empirical performance of smooth  
 432   models after the online adversarial attack is lower bound by  
 433   our certificates. These plots validate our certificates.

## 434   6.2. Attacking each window

435  
 436   Now, we perform experiments for the attack setting de-  
 437   scribed in Section 5. Note that here we need to calculate the  
 438   attack budget  $\epsilon$  based on equation 3. In this setting, we can  
 439



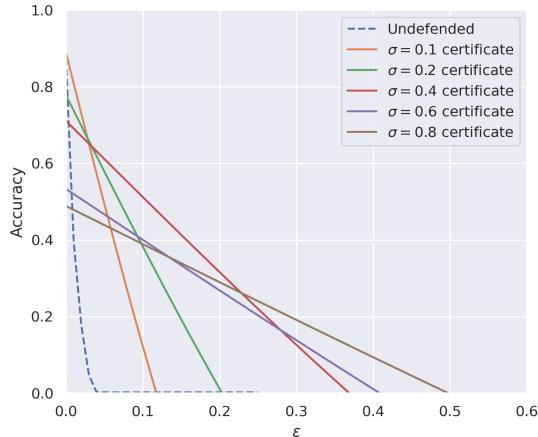
(a) Speech keyword detection



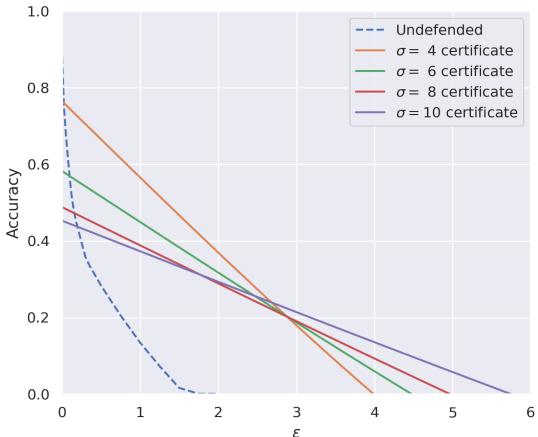
(b) Human activity recognition

Figure 4. Best certificates across varying smoothing noises for different window sizes. Streaming models with smaller window sizes are more robust to adversarial perturbations.

re-attack an input for every window, making it a stronger attack. To attack the undefended models, we search for window perturbations that lead to misclassification using a minimum distance budget. Similar to our previous attack in Section 6.1, we only perturb a window at time-step  $j$  if the average window distance at time-step  $j$  is less than  $\epsilon$ . Also, we do not perturb a window if the window can not be perturbed to reduce the performance  $f_j$ . In Figure 5, we plot our certificates for this attack setting along with the accuracy of the undefended model for different attack budgets. These experiments show that our certificates produce meaningful performance guarantees against adversarial perturbations even if an attacker has the ability to re-attack the inputs. Figure 9 in Appendix F shows that the empirical performance of smooth models after the online adversarial attack is lower bound by our certificates. These plots validate our certificates.



(a) Speech keyword detection



(b) Human activity recognition

Figure 5. Certificates against online adversarial attacks for varying smoothing noises. Here we attack each window with the ability to re-attack inputs. The average size of perturbation is computed as per equation 3.

## 7. Conclusion

In this work, we design provable robustness guarantees for streaming machine learning models with a sliding window. Our certificates provide a lower bound on the average performance of a streaming DNN model in the presence of an adversary. The adversarial budget in our threat model is defined in terms of the average size of the perturbations added to the input items across the entire stream. This allows the adversary to allocate a different budget to each input item and leads to a more general threat model than the static setting. Our certificates are independent of the stream length and can handle long, potentially infinite, streams. They are also applicable for adversaries that are allowed to re-attack past inputs leading to strong robustness guarantees covering a wide range of attack strategies.

Our robustness procedure simply augments the inputs with random noise. Unlike conventional randomized smoothing techniques, our method only requires one noised sample per prediction keeping the computational requirements of the DNN model unchanged. It does not make any assumptions about the DNN model such as Lipschitz continuity or a specific architecture and is applicable for conventional DNNs that are several layers deep. Our experimental results show that our certificates can obtain meaningful robustness guarantees for real-world streaming applications. Our results show that the certified performance of a robust model depends only on the window size and smaller windows lead to models that are provably more robust than larger windows.

To the best of our knowledge, this is the first attempt at designing adversarial robustness certificates for the streaming setting. We note that our robustness guarantees are not proven to be tight and could be improved upon by future work. We hope our work inspires further investigation into provable robustness methods for streaming ML models.

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## A. Proof of Lemma 5.1

**Statement.** The change in each  $\tilde{f}_j$  under an adversary in  $\mathcal{A}_\epsilon$  is bounded as

$$|\tilde{f}_j(W_j) - \tilde{f}_j(W'_j)| \leq \sum_{i=j-w+1}^j \psi(d(x_i, x_i^{j+1-i})).$$

*Proof.* The left-hand side of the above inequality can be re-written as:

$$\begin{aligned} |\tilde{f}_j(W_j) - \tilde{f}_j(W'_j)| &= |\tilde{f}_j(x_{j-w+1}, \dots, x_j) - \tilde{f}_j(x_{j-w+1}^w, \dots, x_j^1)| \\ &= |\tilde{f}_j(x_{j-w+1}, \dots, x_{j-1}, x_j) - \tilde{f}_j(x_{j-w+1}, \dots, x_{j-1}, x_j^1) \\ &\quad + \tilde{f}_j(x_{j-w+1}, \dots, x_{j-1}, x_j^1) - \tilde{f}_j(x_{j-w+1}^w, \dots, x_{j-1}^2, x_j^1)| \\ &= \left| \sum_{k=1}^w \tilde{f}_j(x_{j-w+1}, \dots, x_{j-k+1}, x_{j-k+2}^{k-1}, \dots, x_j^1) - \tilde{f}_j(x_{j-w+1}, \dots, x_{j-k+1}^k, x_{j-k+2}^{k-1}, \dots, x_j^1) \right| \\ &\leq \sum_{k=1}^w \left| \tilde{f}_j(x_{j-w+1}, \dots, x_{j-k+1}, x_{j-k+2}^{k-1}, \dots, x_j^1) - \tilde{f}_j(x_{j-w+1}, \dots, x_{j-k+1}^k, x_{j-k+2}^{k-1}, \dots, x_j^1) \right| \end{aligned}$$

The two terms in each summand differ only in the  $(j-k+1)$ -th input. Thus, it can be written as the difference of the expected value of some  $[0, 1]$ -function  $q$  under the distributions  $\mathcal{S}(x_{j-k+1})$  and  $\mathcal{S}(x_{j-k+1}^k)$ , i.e.,  $|\mathbb{E}_{\tilde{x}_{j-k+1} \sim \mathcal{S}(x_{j-k+1})}[q(\tilde{x}_{j-k+1})] - \mathbb{E}_{\tilde{x}_{j-k+1}^k \sim \mathcal{S}(x_{j-k+1}^k)}[q(\tilde{x}_{j-k+1}^k)]|$  which can be upper bounded by the total variation between  $\mathcal{S}(x_{j-k+1})$  and  $\mathcal{S}(x_{j-k+1}^k)$ . Therefore, from condition (4), we have:

$$\begin{aligned} &|\tilde{f}_j(x_{j-w+1}, \dots, x_{j-k+1}, x_{j-k+2}^{k-1}, \dots, x_j^1) - \tilde{f}_j(x_{j-w+1}, \dots, x_{j-k+1}^k, x_{j-k+2}^{k-1}, \dots, x_j^1)| \\ &\leq \text{TV}(\mathcal{S}(x_{j-k+1}), \mathcal{S}(x_{j-k+1}^k)) \leq \psi(d(x_{j-k+1}, x_{j-k+1}^k)). \end{aligned}$$

This proves the statement of the lemma.  $\square$

## B. Proof of Theorem 5.2

**Statement.** Let  $\tilde{Z}_\epsilon$  to be the minimum  $\tilde{Z}$  for an adversary in  $\mathcal{A}_\epsilon$ . Then,

$$|\tilde{Z} - \tilde{Z}_\epsilon| \leq w\psi(\epsilon).$$

*Proof.* Let  $\tilde{Z}'$  be the overall performance of  $\tilde{M}$  under an adversary. Then,

$$\begin{aligned} |\tilde{Z} - \tilde{Z}'| &= \left| \frac{\sum_{j=1}^t \tilde{f}_j(W_j)}{t} - \frac{\sum_{j=1}^t \tilde{f}_j(W'_j)}{t} \right| \\ &\leq \frac{\sum_{j=1}^t |\tilde{f}_j(W_j) - \tilde{f}_j(W'_j)|}{t} \\ &\leq \sum_{j=1}^t \sum_{k=1}^w \psi(d(x_{j-k+1}, x_{j-k+1}^k))/t && \text{(from lemma 5.1)} \\ &\leq \sum_{j=1}^t \sum_{k=1}^w \psi(d(x_j, x_j^k))/t \\ &= w \sum_{j=1}^t \sum_{k=1}^w \psi(d(x_j, x_j^k))/wt \\ &\leq w\psi \left( \sum_{j=1}^t \sum_{k=1}^w d(x_j, x_j^k)/wt \right) && (\psi \text{ is concave and Jensen's inequality}) \end{aligned}$$

825 Therefore, for the worst-case adversary in  $\mathcal{A}_\epsilon$ , we have  
 826  
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$$|\tilde{Z} - \tilde{Z}_\epsilon| \leq w\psi(\epsilon)$$

828 from constraint (2) on the average distance between the original and perturbed inputs.  $\square$   
 829

### 830 C. Function $\psi$ for Different Distributions

831 For an isometric Gaussian distribution,  
 832

$$834 \text{TV}(\mathcal{N}(x_i, \sigma^2 I), \mathcal{N}(x'_i, \sigma^2 I)) = \text{erf}(\|x_i - x'_i\|_2 / 2\sqrt{2}\sigma). \\ 835$$

836 *Proof.* Due to the isometric symmetry of the Gaussian distribution and the  $\ell_2$ -norm, the total variation between the two  
 837 distributions is the same as when they are separated by the same  $\ell_2$ -distance but only in the first coordinate. It is equivalent  
 838 to shifting a univariate normal distribution by the same amount. Therefore, the total variation between the two distributions  
 839 is equal to the difference in the probability of a normal random variable with variance  $\sigma^2$  being less than  $\|x_i - x'_i\|_2/2$  and  
 840  $-\|x_i - x'_i\|_2/2$ , i.e.,  $\Phi(\|x_i - x'_i\|_2/2\sigma) - \Phi(-\|x_i - x'_i\|_2/2\sigma)$  where  $\Phi$  is the standard normal CDF.  
 841

$$\begin{aligned} 842 \text{TV}(\mathcal{N}(x_i, \sigma^2 I), \mathcal{N}(x'_i, \sigma^2 I)) &= \Phi(\|x_i - x'_i\|_2/2\sigma) - \Phi(-\|x_i - x'_i\|_2/2\sigma) \\ 843 &= 2\Phi(\|x_i - x'_i\|_2/2\sigma) - 1 \\ 844 &= 2\left(\frac{1 + \text{erf}(\|x_i - x'_i\|_2/2\sqrt{2}\sigma)}{2}\right) - 1 \\ 845 &= \text{erf}(\|x_i - x'_i\|_2/2\sqrt{2}\sigma). \\ 846 \\ 847 \\ 848 \end{aligned}$$

$\square$

851 For a uniform smoothing distribution  $\mathcal{U}(x_i, b)$  between  $x_{ij} - b/2$  and  $x_{ij} + b/2$  in each dimension  $j$  of  $x_i$  for some  $b \geq 0$ ,  
 852  $\text{TV}(\mathcal{U}(x_i, b), \mathcal{U}(x'_i, b)) \leq \|x_i - x'_i\|_1/b$ . When  $\|x_i - x'_i\|_1$  is constrained, the overlap between  $\mathcal{U}(x_i, b)$  and  $\mathcal{U}(x'_i, b)$  is  
 853 minimized when the shift is only along one dimension.  
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### 855 D. Comparison with Existing Certificates for Static Tasks

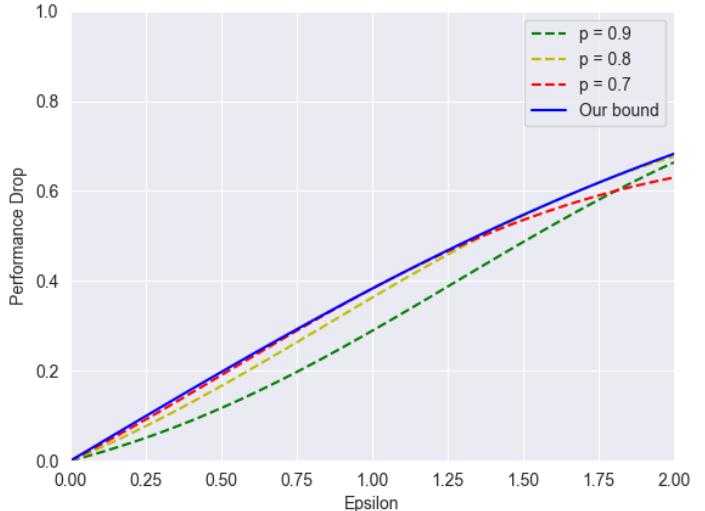
856 In this section, we compare our bound when applied to  
 857 the static setting of classification, i.e., window size  $w = 1$   
 858 in bound (1), to that obtained by Cohen et al. (2019) for  
 859 an  $\ell_2$  adversary and a Gaussian smoothing distribution.  
 860 As discussed in Appendix C, the  $\psi$  function for this case  
 861 takes the form of the Gauss error function erf. Thus our  
 862 bound on the drop in the smoothed model's performance  
 863 against an  $\ell_2$  adversary is given by:  
 864

$$865 |\tilde{Z} - \tilde{Z}_\epsilon| \leq \text{erf}(\epsilon/2\sqrt{2}\sigma). \\ 866$$

867 Cohen et al. (2019)'s certificate bounds the worst-case  
 868 adversarial performance as a function of the clean performance.  
 869 If the probability of predicting the correct class  
 870 is  $p$  on the original input, the probability of that in the  
 871 presence of an adversary is bounded by  $\Phi(\Phi^{-1}(p) - \epsilon/\sigma)$ .  
 872 Therefore, the performance drop  $\Delta p$  is bounded by:  
 873

$$874 \Delta p \leq p - \Phi\left(\Phi^{-1}(p) - \frac{\epsilon}{\sigma}\right). \quad (5) \\ 875$$

876 Figure 6 compares the two bounds for different values of  
 877  $p$ . We keep  $\sigma = 1$  as it only has a scaling effect along the  
 878 879



875 Figure 6. Comparison between our bound and Cohen et al. (2019)'s  
 876 certificate for an  $\ell_2$  adversary and a Gaussian smoothing distribution.  
 877 The solid blue curve corresponds to our bound and the dashed curves  
 878 represent bound (5) for different values of  $p$ . We keep  $\sigma = 1$  as it  
 879 only has a scaling effect along the  $x$ -axis.

880  $x$ -axis. The bound from the  $\ell_2$  certificate by Cohen et al. (2019) is tighter than ours, mainly because it takes the clean  
881 performance  $p$  of the smoothed model into account. However, the gap between the two bounds is small in the range where  $\epsilon$   
882 goes from 0 to 2, by which point the certified performance drops by more than 60%. Thus for most meaningful robustness  
883 guarantees, our certificates are almost at par with the best-known  $\ell_2$  certificates. The key advantage of our certificates over  
884 those for the static setting is that they are applicable for an adaptive adversary that can allocate different attack budgets for  
885 different input items in the stream.  
886

## 887 E. Experimental details

888 We use a single NVIDIA RTX A4000 GPU with four AMD EPYC 7302P Processors. For our main experiments with UCI  
889 HAR and Speech Commands datasets, we use window size  $w = 2$  with inputs belonging to  $\mathbb{R}^{250 \times 6}$  and  $\mathbb{R}^{4000}$ . The UCI  
890 HAR dataset consists of long streaming inputs with sample-level annotations. For a window  $W_j$ , the label is the majority  
891 class that is present in that window. The signals in the HAR dataset are standardized to have mean 0 and variance 1. For  
892 the speech keyword detection task, we use a subset of the Speech commands dataset that consists of long noise clips and  
893 one-second-long speech keyword clips. The labels for each audio clip are available. We utilize all the long noise clips  
894 and clips belonging to the classes belonging speech utterances of numbers from zero to nine to make longer clips for our  
895 streaming case. We add noise clips to the keyword audios to make them more similar to real-world scenarios. Each clip  
896 is stitched together (Li et al., 2018) with arbitrarily long noise between each keyword clip. To make transitions between  
897 the audio smooth, we use exponential decays to overlap keyword audio clips for stitching, with noise in the background.  
898 Hence, for the speech keyword detection, we have 11 classes for labels – zero to nine and a noise class. A window is labeled  
899 to be the majority class in that window.  
900

901 For training, we use M5 networks with 32 channels for HAR. We train for 30 epochs with a bath-size of 256 using SGD  
902 with an initial learning rate of 0.1, momentum of 0.9, and weight decay of 0.0001. We use a cosine annealing learning rate  
903 scheduler. For training the robust models, we use different smoothing noises with standard deviations 4, 6, 8, and 10. For  
904 training on the keyword detection data, we use M5 networks with 128 channels for HAR. We train for 30 epochs with a  
905 bath-size of 128 using SGD with an initial learning rate of 0.1, momentum of 0.9, and weight decay of 0.0001. We use a  
906 cosine annealing learning rate scheduler. For training the robust models, we use different smoothing noises with standard  
907 deviations 0.1, 0.2, 0.4, 0.6, and 0.8. For attacking the trained models, we use PGD  $\ell_2$  attacks for both the datasets. PGD is  
908 run for 100 steps with a step size of  $2\epsilon'/100$  where  $\epsilon'$  is the  $\ell_2$  attack budget.  
909

## 910 F. Attacking the Smooth Models

911 In this section, we empirically validate our certificates by showing that the performance of the smoothed models in the  
912 presence of an adversary is lower-bounded by our certificates. For the first set of experiments (Figures 7 and 8), we consider  
913 an adversary that is allowed to attack an input item only once, as in Section 6.1. We show our results on the Human Activity  
914 Recognition dataset in Figure 7 and the keyword detection task in Figure 8 for a window size of  $w = 2$ . In Figure 9, we  
915 show our results on the HAR dataset where the adversary can attack each window separately as per equation 3. As seen  
916 in the plots, the empirical performance of the smooth models after the online adversarial attacks is always better than the  
917 performance guaranteed by our certificates. By comparing Figures 7 and 9, we observe that allowing the adversary to attack  
918 each window separately makes it significantly stronger and brings the adversarial performance of the smoothed model closer  
919 to the certified performance.  
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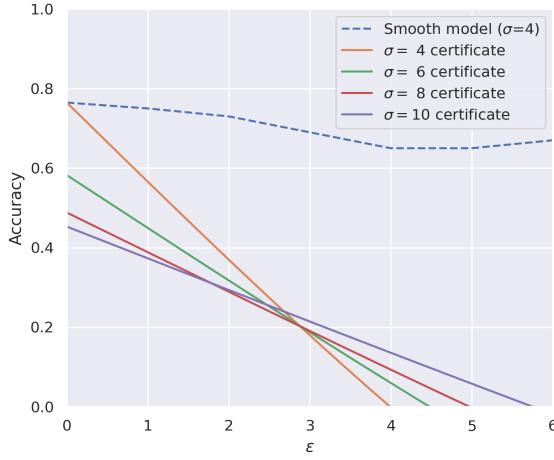
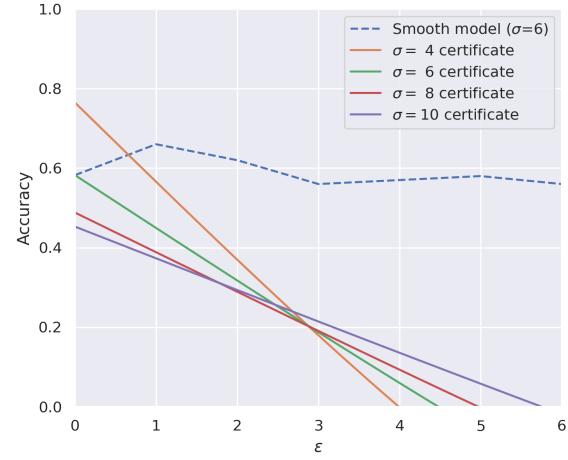
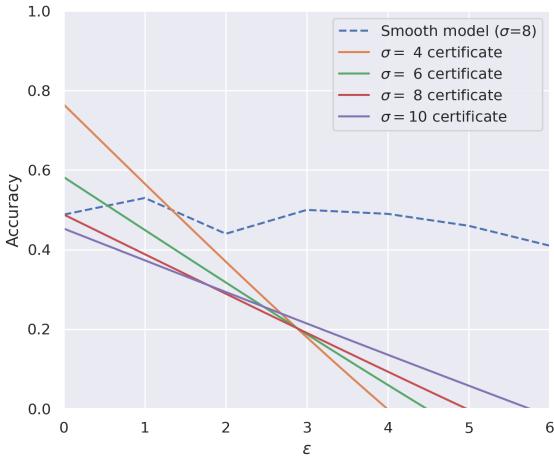
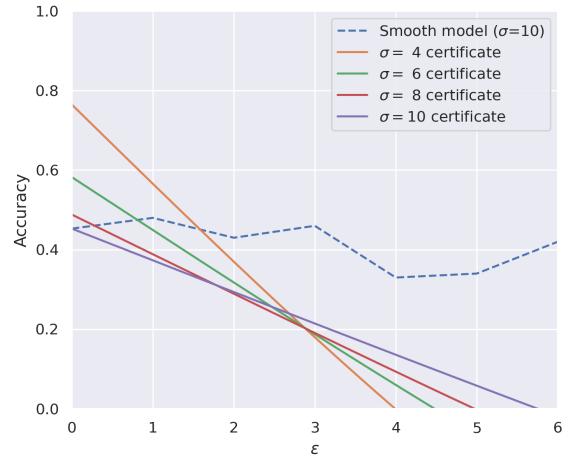
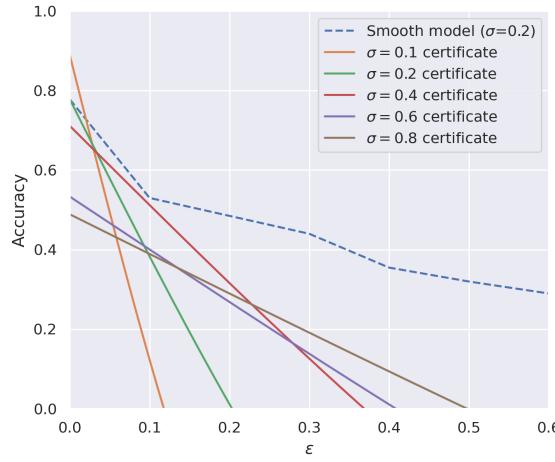
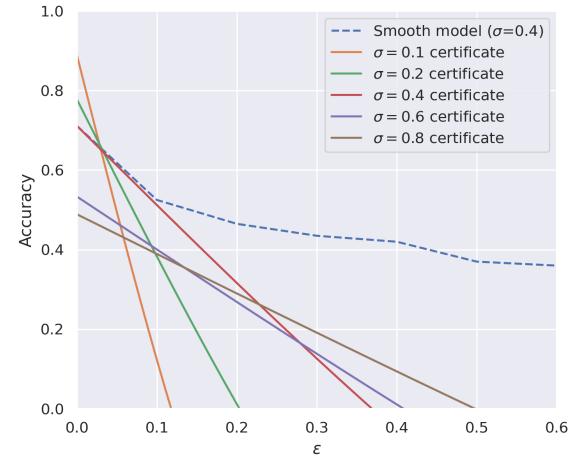

 (a) Attacking model with smoothing noise  $\sigma = 4$ 

 (b) Attacking model with smoothing noise  $\sigma = 6$ 

 (c) Attacking model with smoothing noise  $\sigma = 8$ 

 (d) Attacking model with smoothing noise  $\sigma = 10$ 

Figure 7. Certificates against online adversarial attacks for varying smoothing noises for the human activity recognition task. We attack smooth models trained with different smoothing noises in these plots. Here we can perturb each input only once. The average size of perturbation is computed as per equation 2.

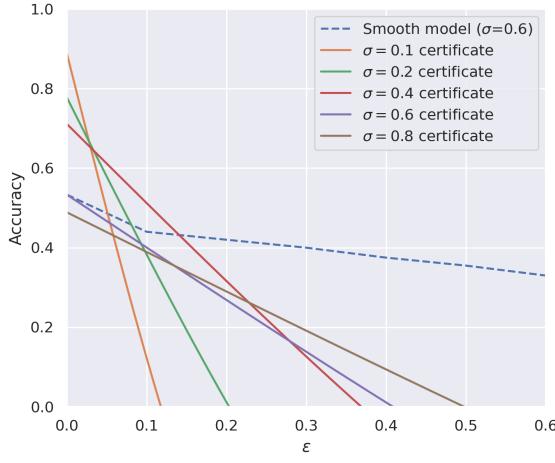
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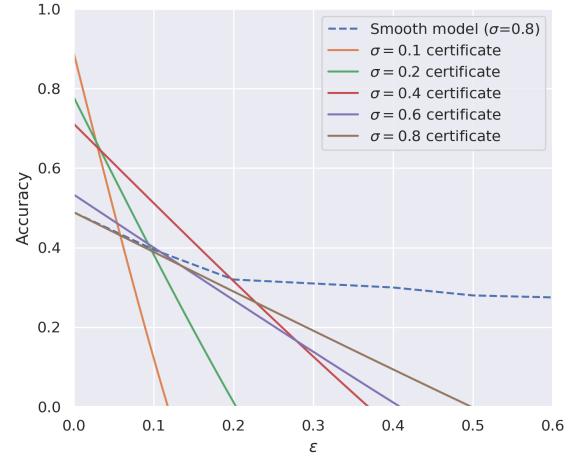
(a) Attacking model with smoothing noise  $\sigma = 0.2$



(b) Attacking model with smoothing noise  $\sigma = 0.4$



(c) Attacking model with smoothing noise  $\sigma = 0.6$



(d) Attacking model with smoothing noise  $\sigma = 0.8$

Figure 8. Certificates against online adversarial attacks for varying smoothing noises for the speech keyword detection task. We attack smooth models trained with different smoothing noises in these plots. Here we can perturb each input only once. The average size of perturbation is computed as per equation 2.

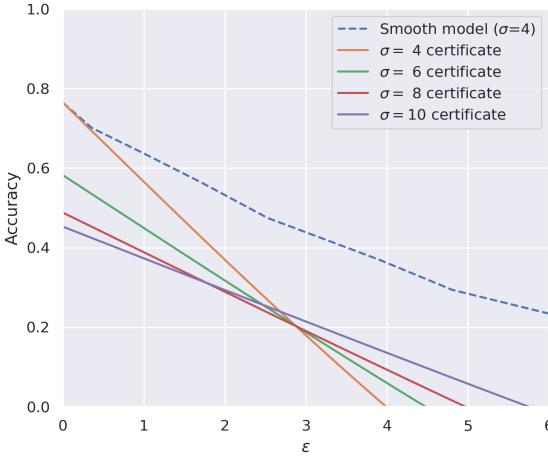
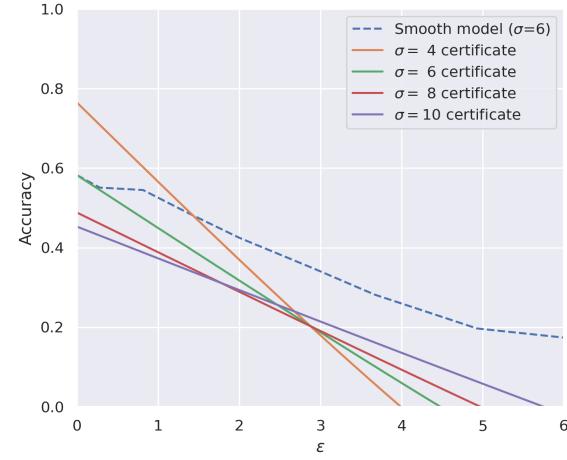
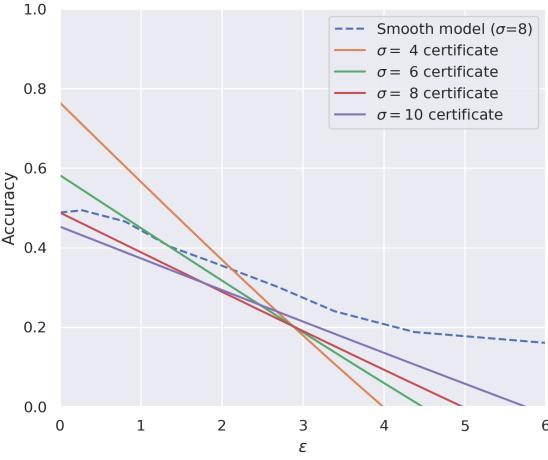
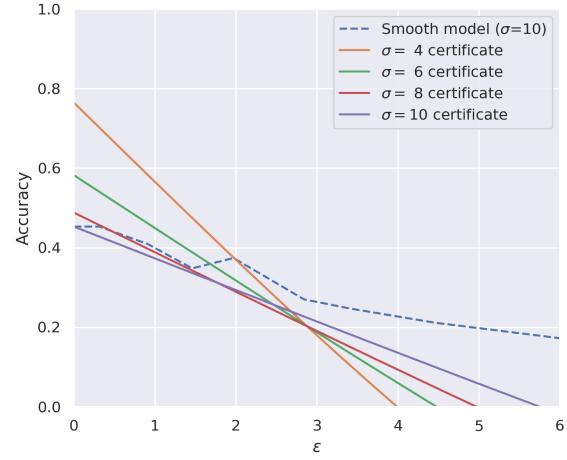

 (a) Attacking model with smoothing noise  $\sigma = 4$ 

 (b) Attacking model with smoothing noise  $\sigma = 6$ 

 (c) Attacking model with smoothing noise  $\sigma = 8$ 

 (d) Attacking model with smoothing noise  $\sigma = 10$ 

Figure 9. Certificates against online adversarial attacks for varying smoothing noises for the human activity recognition task. We attack smooth models trained with different smoothing noises in these plots. Here we can attack each window separately. The average size of perturbation is computed as per equation 3.