



# Robust Resilient Signal Reconstruction under Adversarial Attacks

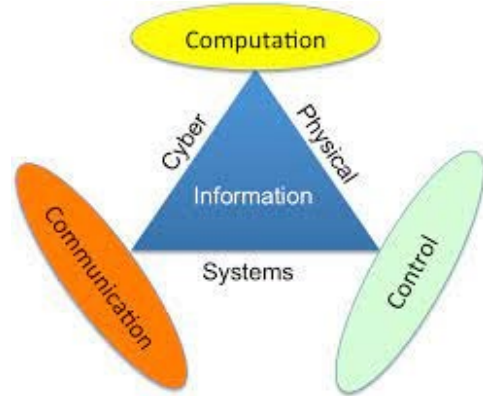
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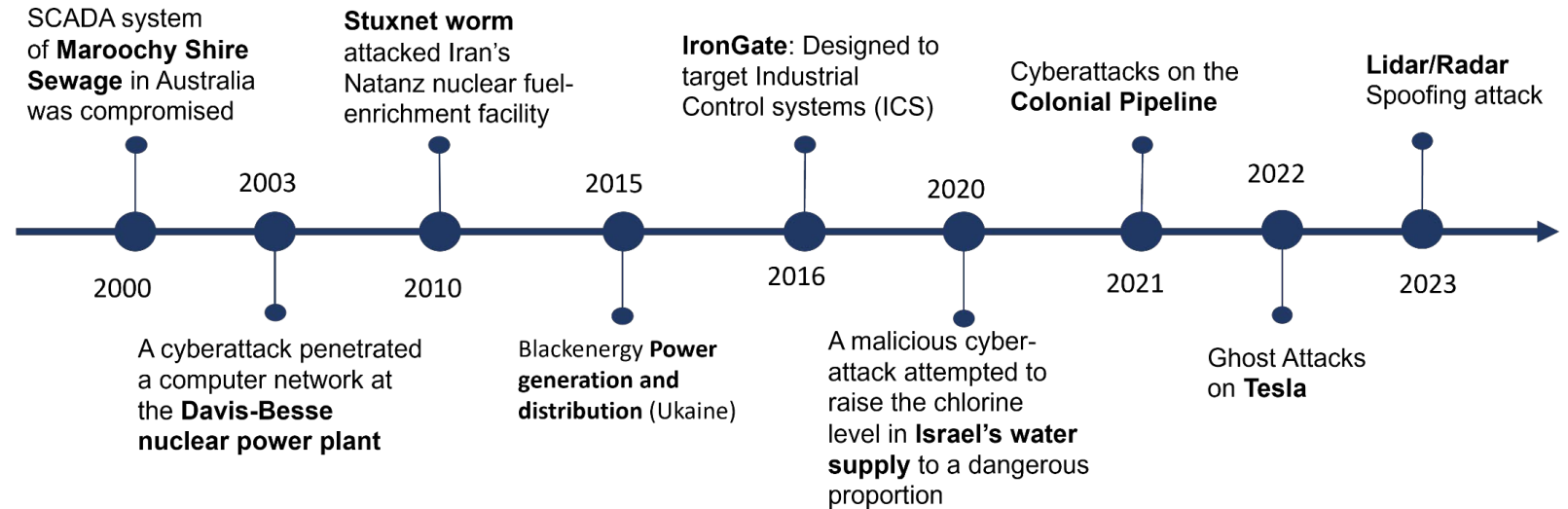
# Motivation and Preliminary

## ■ Cyber-Physical Systems



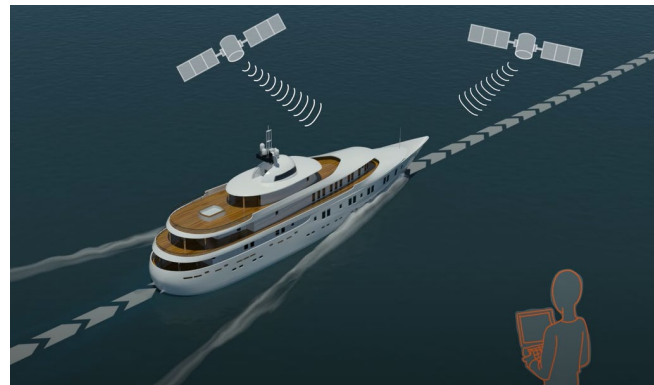
Credit: [https://dev.to/ruthvikraja\\_mv/cyber-physical-system-security-vulnerabilities-4bak](https://dev.to/ruthvikraja_mv/cyber-physical-system-security-vulnerabilities-4bak)

## ■ Cyber Threats

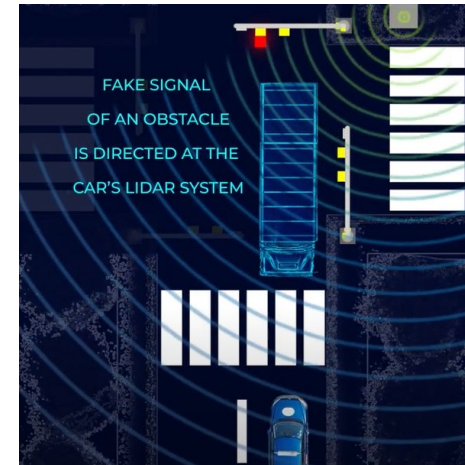


## ■ Sensor Attacks

- False Data Injection Attack
- Sensor Spoofing Attack
- Poisoning Attack
- Deceptive Attack



GPS Spoofing



Lidar/Radar Spoofing



Camera Spoofing

# Motivation and Preliminary

Figure Credits: Petrantoni, Panagiotis C., and Panayiota Poirazi. "A compressed sensing perspective of hippocampal function." *Frontiers in systems neuroscience* 8 (2014): 141.

## ■ Modeling Adversarial Attacks

$$y = Cx + e + v \quad y, e, v \in \mathbb{R}^m, x \in \mathbb{R}^n$$

### Assumptions:

1. Redundancy:  $m > n$
2. Bounded Noise:  $\|v\| \leq \epsilon$
3. Sparse Corruption:  $\text{supp}(e) \leq k < m$  [ $\text{supp}(e) = \{i | e_i \neq 0\}$ ]
4. Attack-Noise Orthogonality:  $e^\top v = 0$

## ■ Resiliency Properties

Given a coding matrix  $F$  ( $FC = 0$ ):  $y' = Fy = Fe$

**Minimize  $\|e\|_0$  subject to:  $y' = Fe$**

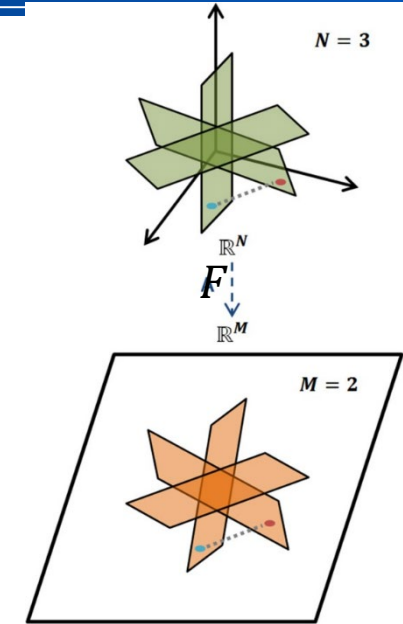
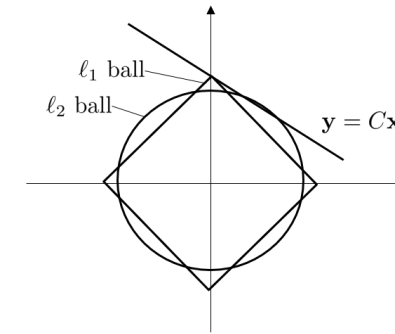
### 1. Uniqueness condition:

Any  $k$ -sparse  $e$  can be recovered if

$$\mathcal{N}(F) \cap \Sigma_k = \emptyset \quad [\Sigma_k = \{x \in \mathbb{R}^m, |\text{supp}(x)| < k\}]$$

( $2k$ -observability)

### 2. NP-hard problem



**Minimize  $\|e\|_1$  subject to:  $y' = Fe$**

### 1. Equivalence condition:

Restricted Isometry Property (RIP)

$$(1 - \delta_k) \|h\|^2 \leq \|F(\mathcal{T})h\|^2 \leq (1 + \delta_k) \|h\|^2$$

for any  $h \in \mathbb{R}^{|\mathcal{T}|}$  and all  $\mathcal{T}$  with  $|\mathcal{T}| \leq k$

### 2. Uniqueness condition:

$$\delta_k + \delta_{2k} + \delta_{3k} < 1$$

# Reconstruct with **Exact** Support Prior

$$\begin{aligned} \text{Minimize:} \quad & \|e\|_0 + \|v\|_2 \\ \text{Subject to:} \quad & y = Cx + e + v \\ & e^\top v = 0 \end{aligned}$$

$$\mathcal{T} = \text{supp}(e)$$



$$\text{Minimize:} \quad \|y_{\mathcal{T}} - C_{\mathcal{T}}x\|_2$$

**Theorem 1** (Least Square Reconstruction). *Given the linear model*

$$y = Cx + v, \quad (9)$$

where  $y \in \mathbb{R}^m$  is a vector of measurements,  $x \in \mathbb{R}^n$ ,  $n \leq m$  is a vector of internal states (or features),  $C \in \mathbb{R}^{m \times n}$ , and  $v$  is the model error with the associated error bound  $\|v\| \leq \varepsilon$  for a known constant  $\varepsilon > 0$ .

Consider any partial measurement  $y_1 \in \mathbb{R}^{m_1}$ ,  $m_1 > n$  satisfying

$$y_1 = C_1 x^* + v_1, \quad (10)$$

where  $C_1 \in \mathbb{R}^{m_1 \times n}$  is a matrix of the corresponding rows of  $C$  and  $v_1$  is the associated model error; the vector  $x^* \in \mathbb{R}^n$  is the unknown actual internal state associated with the complete measurement set as in (9).

The least-square estimator

$$\hat{x} = \arg \min \left\{ \frac{1}{2} \|y_1 - C_1 x\|^2 \right\}, \quad (11)$$

of  $x^*$ , satisfies the error bound

$$\|\hat{x} - x^*\| \leq \frac{2}{\sigma_1} \varepsilon, \quad (12)$$

**Remark 1** (Rank-deficiency and RIP): Necessarily  $|\mathcal{T}^c| \geq n$ , otherwise the reconstruction error  $\|\hat{x} - x^*\|$  is unbounded. Consequently, one can conclude that:  $\|\hat{x} - x^*\| \leq \frac{2}{\delta_n} \varepsilon$ , where  $\delta_n$  is the  $n$ -restricted isometry constant of  $C^\top$ .

**Corollary 1** (Constrained Least Square Reconstruction). *Let  $\mathcal{X} \subset \mathbb{R}^n$  be a set characterized by  $\|x_1 - x_2\| \leq \delta$  for all  $x_1, x_2 \in \mathcal{X}$  and some  $\delta > 0$ . Consider the constrained least-square estimator:*

$$\hat{x} = \arg \min_{x \in \mathcal{X}} \left\{ \frac{1}{2} \|y_1 - C_1 x\|^2 \right\}. \quad (17)$$

*If  $x^* \in \mathcal{X}$ , then the reconstruction error can be bounded as:*

$$\|\hat{x} - x^*\| \leq 2 \min \left\{ \frac{\delta}{2}, \frac{\varepsilon}{\delta_n} \right\}. \quad (18)$$

# Reconstruction with **Inexact** Support Prior

Unknown Attack Support

$$\mathcal{T} = \text{supp}(e)$$

$$\mathbf{q}_i = \begin{cases} 1 & \text{if } i \in \mathcal{T}^c \\ 0 & \text{otherwise} \end{cases}$$

Estimated Attack Support

$$\hat{\mathcal{T}}$$

Agreement Model:

$$\mathbf{q}_i = \epsilon_i \hat{\mathbf{q}}_i + (1 - \epsilon_i)(1 - \hat{\mathbf{q}}_i)$$

$$\epsilon_i \sim \mathcal{B}(1, \mathbf{p}_i), \text{ with known } \mathbf{p}_i \in R_+ \\ \text{given by } \mathbf{p}_i = E[\epsilon_i] = \Pr\{\epsilon_i = 1\}$$

$$PPV(\hat{\mathbf{x}}, \mathbf{x}) = \frac{TP}{TP + FP} \Rightarrow PPV = \frac{1}{|\hat{\mathcal{T}}^c|} \sum_{i \in \hat{\mathcal{T}}^c} \epsilon_i.$$

**Proposition 1.** *The underlying AADL outperforms a random flip of a fair coin if and only if*

$$\sum_{i=1}^m \mathbf{p}_i > mp_A \quad (21)$$

where  $p_A \in (0, 1)$  is the expected percentage of attacked nodes. Furthermore, if the maximum percentage of attacked nodes is  $P_A$ , then (21) is only a sufficient condition.

**Definition 2** (Pruning, Pruning algorithm,  $PPV_\eta$ ). *A pruning algorithm is a procedure returning a subset support prior  $\hat{\mathcal{T}}_\eta^c \subset \{1, \dots, m\}$  of  $\hat{\mathcal{T}}^c$  satisfying*

$$\hat{\mathcal{T}}_\eta^c \subseteq \hat{\mathcal{T}}^c. \quad (22)$$

*And the corresponding precision of the pruned support prior can be calculated as*

$$PPV_\eta = \frac{\sum_{i \in \hat{\mathcal{T}}_\eta^c} \epsilon_i}{|\hat{\mathcal{T}}_\eta^c|}. \quad (23)$$

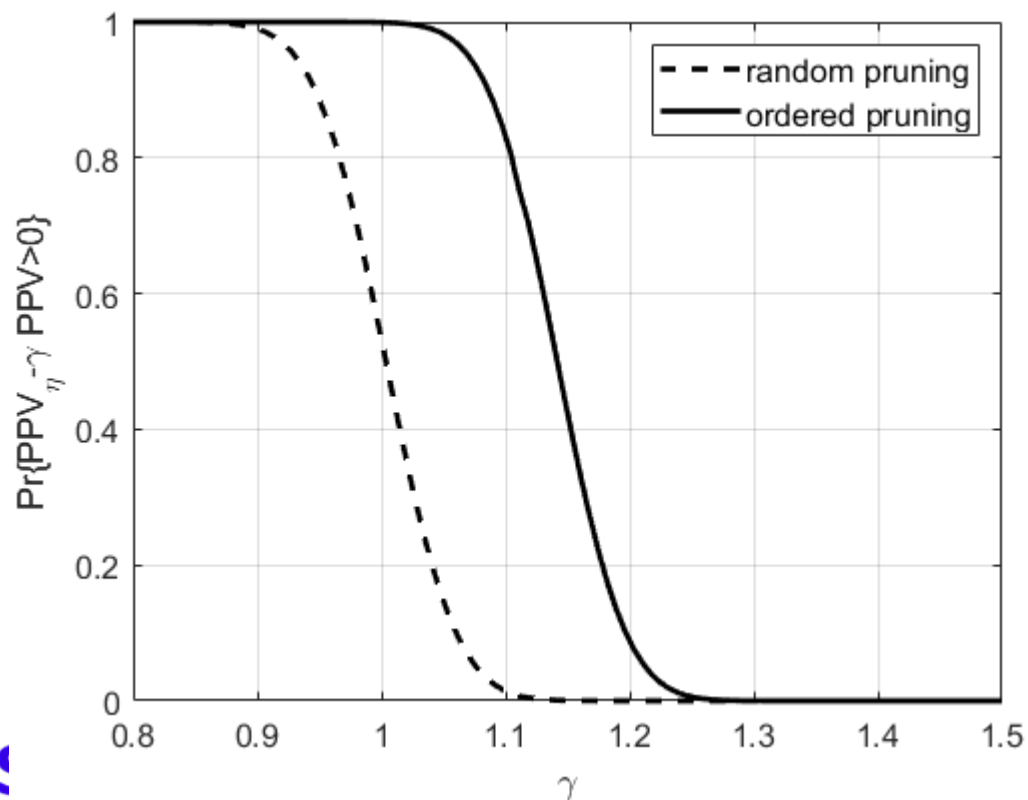


# Reconstruction with **Inexact** Support Prior

## ■ Probability – Possibility Tradeoff behind Pruning

**Proposition 2.** Given  $\gamma_0 > 0$ , then

$\Pr\{PPV_\eta - \gamma_0 PPV > 0\} > 0$  if and only if  $\gamma_0 |\hat{\mathcal{T}}_\eta^c| < |\hat{\mathcal{T}}^c|$ .



**Theorem V.2.** Given an estimated attack support  $\hat{\mathcal{T}} \subseteq \{1, 2, \dots, Tm\}$  with the uncertainty characteristic described in (30). Let  $\hat{\mathcal{T}}_\eta$  be a pruned support estimate satisfying  $\hat{\mathcal{T}}_\eta^c \subseteq \hat{\mathcal{T}}^c$ , then

$$\Pr\{PPV_\eta - \gamma PPV \geq 0\} \geq \sum_{j=1}^{|\hat{\mathcal{T}}_\eta^c|+1} \left( \mathbf{r}_\eta(j) \sum_{i=1}^{\Phi_{j-1}+1} \tilde{\mathbf{r}}(i) \right), \quad (35)$$

where,

$$\mathbf{r}_\eta = \left( \prod_{i \in \hat{\mathcal{T}}_\eta^c} \mathbf{p}_i \right) \begin{bmatrix} -\mathbf{s}_{\eta,1} \\ 1 \end{bmatrix} * \begin{bmatrix} -\mathbf{s}_{\eta,2} \\ 1 \end{bmatrix} * \dots * \begin{bmatrix} -\mathbf{s}_{\eta,|\hat{\mathcal{T}}_\eta^c|} \\ 1 \end{bmatrix},$$

$$\tilde{\mathbf{r}} = \left( \prod_{i \in \hat{\mathcal{T}}^c \setminus \hat{\mathcal{T}}_\eta^c} \mathbf{p}_i \right) \begin{bmatrix} -\tilde{\mathbf{s}}_1 \\ 1 \end{bmatrix} * \begin{bmatrix} -\tilde{\mathbf{s}}_2 \\ 1 \end{bmatrix} * \dots * \begin{bmatrix} -\tilde{\mathbf{s}}_{|\hat{\mathcal{T}}^c| - |\hat{\mathcal{T}}_\eta^c|} \\ 1 \end{bmatrix},$$

$$\text{and } \Phi_k = \min \left\{ \left\lceil \frac{|\hat{\mathcal{T}}^c|}{\gamma |\hat{\mathcal{T}}_\eta^c|} - 1 \right\rceil k, |\hat{\mathcal{T}}^c| - |\hat{\mathcal{T}}_\eta^c| \right\}, \mathbf{s}_{\eta,i} = -\frac{1 - \mathbf{p}_{\hat{\mathcal{T}}_\eta^c,i}}{\mathbf{p}_{\hat{\mathcal{T}}_\eta^c,i}}, \tilde{\mathbf{s}}_i = -\frac{1 - \mathbf{p}_{\hat{\mathcal{T}}^c \setminus \hat{\mathcal{T}}_\eta^c,i}}{\mathbf{p}_{\hat{\mathcal{T}}^c \setminus \hat{\mathcal{T}}_\eta^c,i}}.$$

# Reconstruction with **Inexact** Support Prior

## ■ A Robust Pruning Algorithm

### Algorithm 1 A Robust Pruning Algorithm

i. Obtain the maximum quantity  $l_\eta$  of safe channels that are localized by  $\hat{\mathcal{T}}^c$  correctly with a probability of at least

$\eta \in (0, 1)$ :

→ Aggressive parameter

$$l_\eta = \max \left\{ |\mathcal{I}| \mid \prod_{i \in \mathcal{I}} \mathbf{p}_i \geq \eta, \mathcal{I} \in \hat{\mathcal{T}}^c \right\}. \quad (24)$$

ii. Use the current localization prior  $\hat{\mathbf{q}}$  and the AADL's historical performance  $\mathbf{p}$  to extract the  $l_\eta$  safest nodes as follows.

$$\hat{\mathcal{T}}_\eta^c = \{ \text{argsort} \downarrow (\mathbf{p} \odot \hat{\mathbf{q}}) \}_1^{l_\eta}. \quad (25)$$

Consider historical performance

where,  $\{\cdot\}_1^{l_\eta}$  is an index extraction from the first elements to  $l_\eta$  elements.

Consider current conclusion

**Theorem 2.** Suppose there exists an AADL generating estimated support prior  $\hat{\mathcal{T}}^c$  satisfying (19), through the Algorithm V, the precision of the pruned support prior  $\hat{\mathcal{T}}_\eta^c$  satisfies

$$\Pr\{PPV_\eta = 1\} \geq \eta.$$

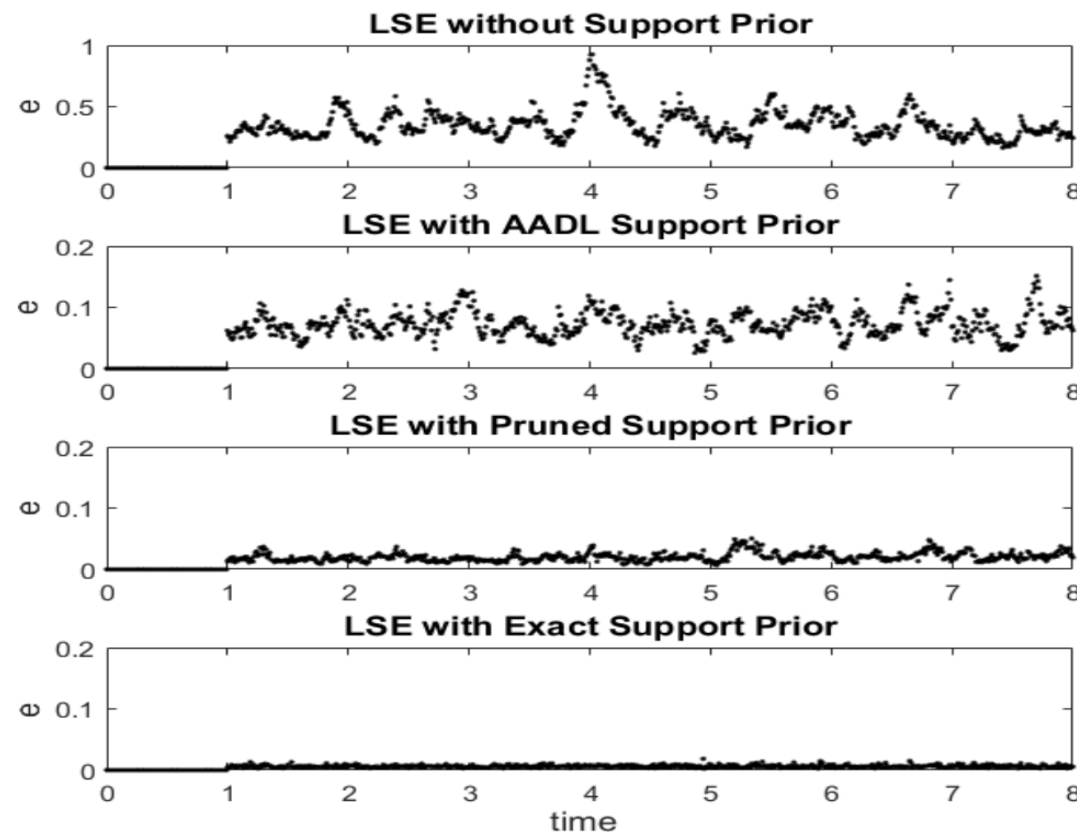
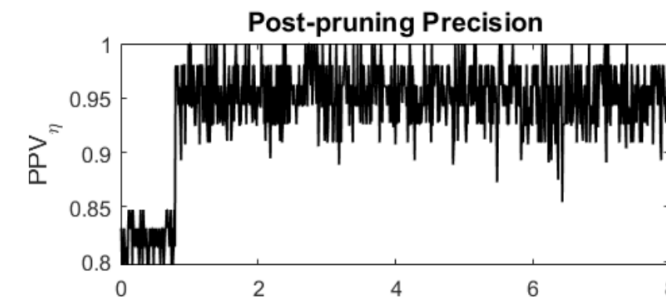
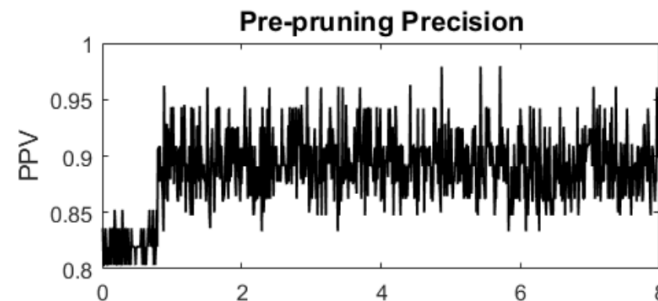
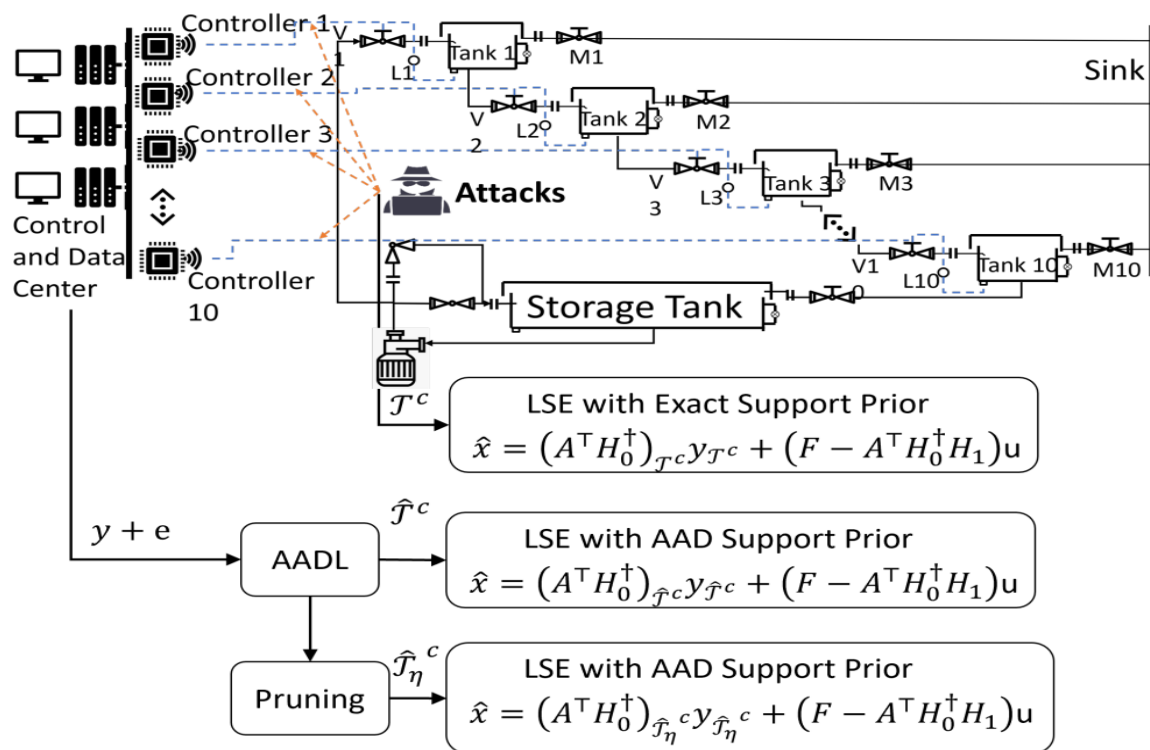
**Theorem 3** (Least Square Reconstruction with Prior Pruning). Consider the linear measurement model given in (6). Suppose there exists an AADL that gives an estimate,  $\hat{\mathcal{T}}$ , of  $\text{supp}(\mathbf{e})$  with uncertainty described by (19). Given a parameter  $\eta \in (0, 1]$  with corresponding quantity  $l_\eta$  given by (24), let  $\hat{\mathcal{T}}_\eta$  be a new support with the indicator  $\hat{\mathbf{q}}_\eta$  defined by (25). If  $l_\eta - |\text{supp}(\mathbf{e})| \geq n$ , then, with a probability of at least  $\eta$ , the least-square estimator (26) satisfies the error bound

$$\|\hat{\mathbf{x}}_\eta - \mathbf{x}^*\| \leq 2 \min \left\{ \frac{\delta}{2}, \frac{\varepsilon}{1 - \delta_n} \right\}, \quad (27)$$

# Simulation

## ■ Pruning-based resilient estimation

### Water Tank System

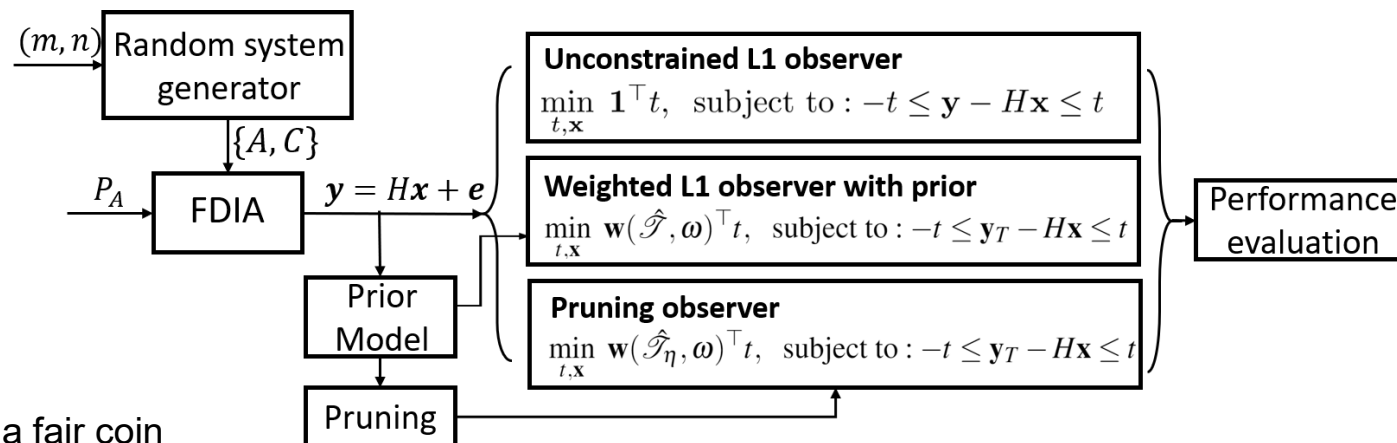




# Simulation

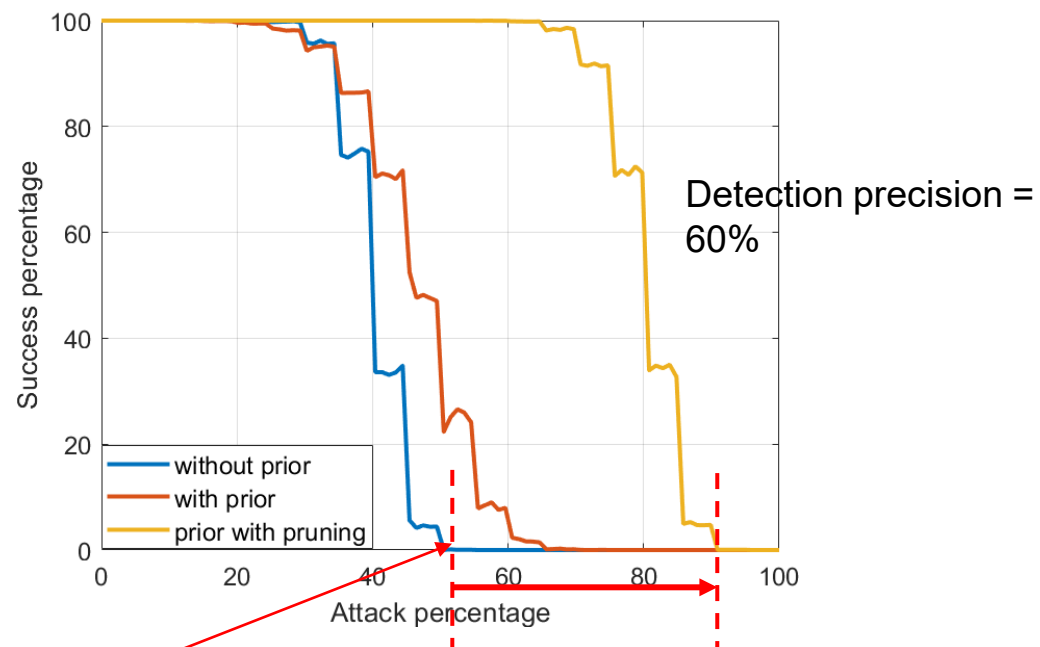
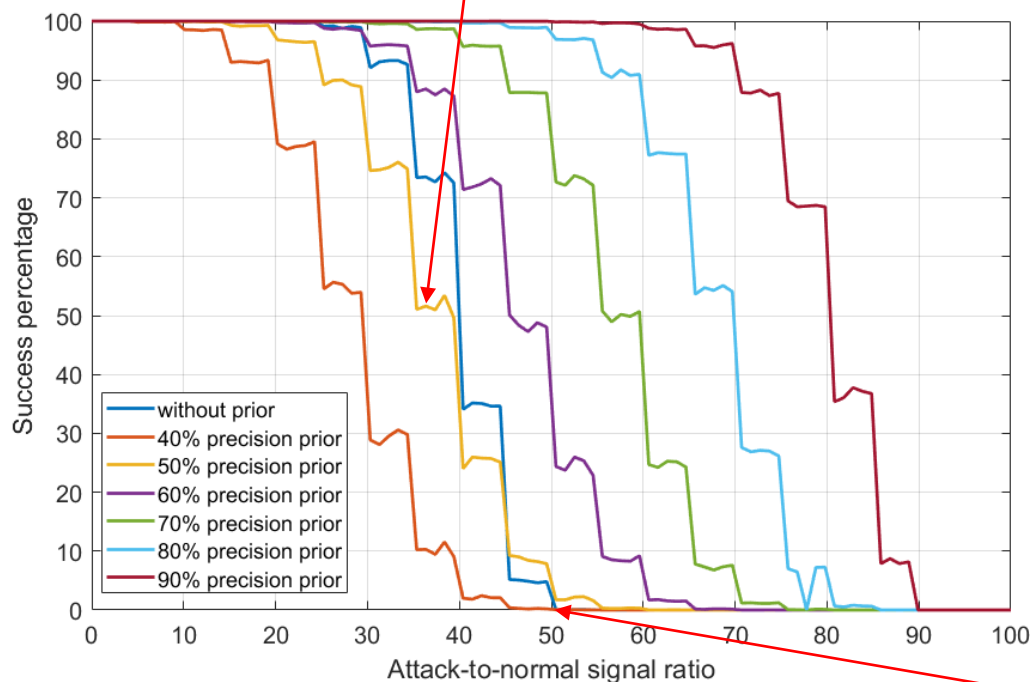
## ■ Pruning-based resilient estimation

### Numerical Simulation (Monte-Carlos)



Require Prior precision > 50%

Better than random flip of a fair coin



50% Limitation in the literature

Our Contribution

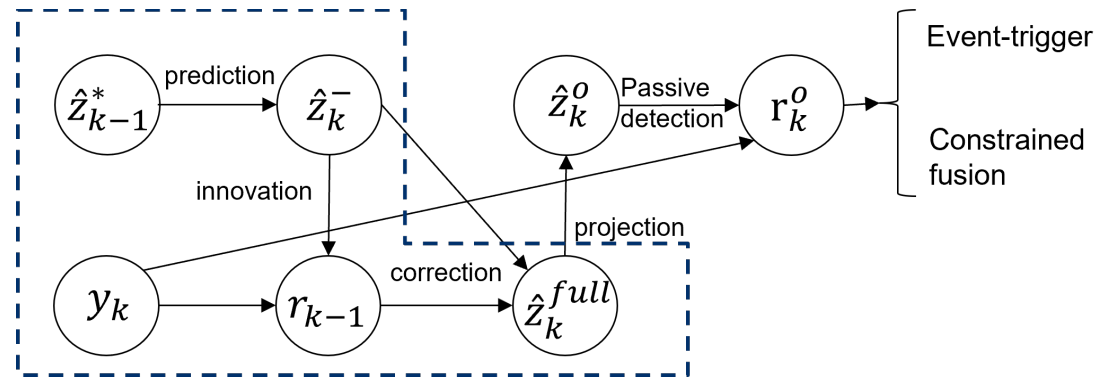
# Summary and Future Work

## ■ Summary

1. Resilient Signal Reconstruction with Data-driven Prior
2. Model False Positive Uncertainty, Pruning Algorithm

## ■ Future Work

1. Instead of attack isolation, a better way to incorporate data-driven prior in 2-norm observers



2. For resilient 1-norm observers, a Lyapunov analysis framework is expected

**THANK YOU**

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