# Supplementary Materials

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## **About Generalization Bound**

This result is a direct outcome of [4](Appendix B), and we repeat it for the sake of completeness (Note also that [4](Appendix B) is further influenced by [2](Corollary 5)). The relation between empirical risk and population risk is given by uniform convergence theory:

$$\left| \frac{1}{N} \sum_{(x,y) \in \mathcal{D}} \ell(w; x, y) - \mathbb{E}_{(x,y) \sim \mathcal{P}} [\ell(w; x, y)] \right| \le E(N, \rho, \delta), \tag{1}$$

where E is some error bound,  $\mathcal{P}$  is the data distribution,  $\mathcal{D}$  is the set of samples.

#### How to Attack an Ensemble of Models

Suppose we have an ensemble of models  $\mathcal{M} = \{f_1, f_2, \dots, f_n\}$ , or more generally, it could be a group of infinite models parameterized by some random variables like our RSE model:  $\mathcal{M} = \{f_{\epsilon} | \epsilon \sim N(0, \sigma^2)\}$ . For an input pair (x, y) the model group makes decision by voting or aggregation:  $\hat{y} = \max_i \text{id}_X \{\frac{1}{n} \sum_{i=1}^n f_i(x)\}$ .

Under this setting, the goal of attack is to find an adversarial image  $x' \approx x$  such that this ensemble predicts differently  $\hat{y'} \neq y = \hat{y}$ . One of the most direct way to achieve this goal to maximize the prediction loss so that  $\frac{1}{n} \sum_{i=1}^{n} \ell(f_i(x), y)$  is large enough. However, for infinite ensemble case (where  $\mathcal{M} = \{f_{\epsilon} | \epsilon \sim N(0, \sigma^2)\}$ ), our objective function is  $\mathbb{E}_{\epsilon}[\ell(f_{\epsilon}(x'), y)]$ . More formally,

$$\delta^* = \arg \max_{\|\delta\| \le D} \mathbb{E}_{\epsilon}[\ell(f_{\epsilon}(x+\delta), y)], \tag{2}$$

where D is the predefined constraint. Equivalently, we can formulate the above problem by adding an explicit regularizer

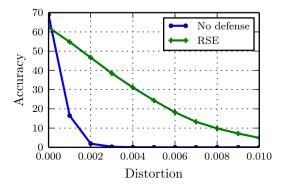
$$\delta^* = \arg\max_{\|\delta\|} \mathbb{E}_{\epsilon}[\ell(f_{\epsilon}(x+\delta), y)] + \frac{\lambda}{2} \|\delta\|^2.$$
 (3)

In our implementation, we solve (3) by 300 steps of Adam [3] iteration.

<sup>†</sup> Note that this attacking method is also mentioned in [1], our experiment result indicates that even if the attacker is aware of the defense method, it still cannot easily find suitable adversarial examples.

## Additional experiment

We have additional experiments on the 143-classes subset of ILSVRC-12, specifically, we extract all images within class IDs np.range(151, 294) and then resize them to  $64 \times 64$  pixels. The result is shown in Fig. 1.



**Fig. 1.** Accuracy under attack on ILSVRC-12 subset. We only compare our RSE with plain networks. As we can see, our RSE significantly increases the robustness of classifier.

### References

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- 4. Steinhardt, J., Koh, P.W.W., Liang, P.S.: Certified defenses for data poisoning attacks. In: Advances in Neural Information Processing Systems. pp. 3520–3532 (2017)