# LOCALIZED RANDOMIZED SMOOTHING FOR COLLECTIVE ROBUSTNESS CERTIFICATION

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## ABSTRACT

Models for image segmentation, node classification and many other tasks map a single input to multiple labels. By perturbing this single shared input (e.g. the image) an adversary can manipulate several predictions (e.g. misclassify several pixels). A recent collective robustness certificate provides strong guarantees on the number of predictions that are simultaneously robust. This method is however limited to *strictly local* models, where each prediction is associated with a small receptive field. We propose a more general collective certificate for the larger class of *softly local* models, where each output is dependent on the entire input but assigns different levels of importance to different input regions (e.g. based on their proximity in the image). The certificate is based on our novel localized randomized smoothing approach, where the random perturbation strength for different input regions is proportional to their importance for the outputs. The resulting locally smoothed model yields strong collective guarantees while maintaining high prediction quality on both image segmentation and node classification tasks.

## 1 INTRODUCTION

There is a wide range of tasks that require models making multiple predictions based on a single input. For example, semantic segmentation requires assigning a label to each pixel in an image. When deploying such *multi-output* classifiers in practice, their robustness should be a key concern. After all – just like simple classifiers (Szegedy et al., 2014) – they can fall victim to adversarial attacks (Xie et al., 2017; Zügner & Günnemann, 2019; Belinkov & Bisk, 2018). Even without an adversary, random noise or measuring errors could cause one or multiple predictions to unexpectedly change.

In the following, we derive a method that provides provable guarantees on *how many* predictions can be changed by an adversary. Since all outputs operate on the same input, they also have to be attacked simultaneously by choosing a single perturbed input. While attacks on a single prediction may be easy, attacks on different predictions may be mutually exclusive. We have to explicitly account for this fact to obtain a proper *collective robustness certificate* that provides tight bounds.

There already exists a dedicated collective robustness certificate for multi-output classifiers (Schuchardt et al., 2021), but it is only benefical for models we call *strictly local*, where each output depends only on a small, well-defined subset of the input. One example are graph neural networks that classify each node in a graph based only on its neighborhood. Multi-output classifiers used in practice, however, are often only *softly local*. While – unlike strictly local models – all of their predictions are in principle dependent on the entire input, each output may assign different importance to different components. For example, deep convolutional networks used for image segmentation can have very small effective receptive fields (Luo et al., 2016; Liu et al., 2018b), i.e. primarily use a small region of the input in labeling each pixel. Many models used in node classification are based on the homophily assumption that connected nodes are mostly of the same class. Thus, they primarily use features from neighboring nodes to classify each node. Even if an architecture is not inherently softly local, a model may learn a softly local mapping through training. For example, a transformer (Vaswani et al., 2017) can in principle attend to any part of an input sequence. However, in practice the learned attention maps may be "sparse", with the prediction for each token being determined primarily by a few (not necessarily nearby) tokens (Shi et al., 2021).

While an adversarial attack on a single prediction of a softly local model is conceptually no different from that on a single-output classifier, attacking multiple predictions simultaneously can be much

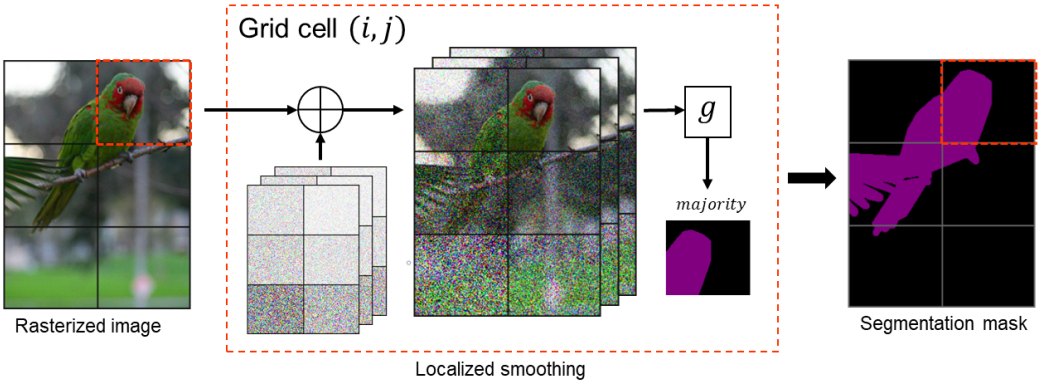


Figure 1: Localized randomized smoothing applied to semantic segmentation. We assume that the most relevant information for labeling a pixel is contained in other nearby pixels. We partition the input image into multiple grid cells. For each grid cell, we sample noisy images from a localized smoothing distribution that applies more noise to far-away, less relevant grid cells. Segmenting all noisy images using base model $g$, cropping the result and computing the majority vote (i.e. the most common label for each pixel) yields a local segmentation mask. These per-cell segmentation masks can then be combined into a complete segmentation mask.

more challenging. By definition, adversarial attacks have to be unnoticeable, meaning the adversary only has a limited budget for perturbing the input. When each output is focused on a different part of the input, the adversary has to decide on where to allocate their adversarial budget and may be unable to attack all outputs at once. Our collective robustness certificate explicitly accounts for this budget allocation problem faced by the adversary.

Our certificate is based on randomized smoothing (Liu et al., 2018a; Lécuyer et al., 2019; Cohen et al., 2019). Randomized smoothing is a versatile black-box certification method that has originally been proposed for single-output classifiers. Instead of directly analysing a model, it constructs a smoothed classifier that returns the most likely prediction of the model under random perturbations of its input. One can then use statistical methods to certify the robustness of this smoothed classifier. We discuss more details in Section 2. Randomized smoothing is typically used with i.i.d. noise: Each part of the input (e.g. each pixel) independently undergoes random perturbations sampled from the same noise distribution. One can however also use non-i.i.d. noise (Eiras et al., 2021). This results in a smoothed classifier that is certifiably more robust to parts of the input that are smoothed with higher noise levels (e.g. larger standard deviation).

We apply randomized smoothing to softly-local multi-output classifiers in a scheme we call *localized randomized smoothing*. The idea behind localized randomized smoothing is that we can randomly smooth each output using a non-i.i.d. distribution that matches the output's inherent soft locality. Using a low noise level for the most relevant parts of the input allows us to retain a high prediction quality (e.g. accuracy). Less relevant parts of the input can be smoothed with a higher noise level. The resulting certificates (one per output) that explicitly quantify how robust each prediction is to perturbations of which section of the input – they are certificates of soft locality.

After certifying each prediction independently using localized randomized smoothing, we construct a (mixed-integer) linear program that combines these per-prediction *base certificates* into a collective certificate that provably bounds the number of simultaneously attackable predictions. This linear program explicitly accounts for soft locality and the budget allocation problem it causes for the adversary. This allows us to prove much stronger guarantees of collective robustness than simply certifying each prediction independently. Our core contributions are:

- *Localized randomized smoothing*, a novel smoothing scheme for multi-output classifiers.
- A *variance smoothing* method for efficiently certifying smoothed models on discrete data.
- A *collective certificate* that leverages our identified common interface for base certificates.

## 2 BACKGROUND AND RELATED WORK

**Randomized smoothing.** Randomized smoothing is a flexible certification technique that can be used for various data types, perturbation models and tasks For simplicity, we focus on a classification certificate for $l_2$ perturbations (Cohen et al., 2019).Assume we have a continuous $D$-dimensional input space $\mathbb{R}^D$, a label set $\mathbb{Y}$ and a classifier $g : \mathbb{R}^D \to \mathbb{Y}$. We can use isotropic Gaussian noise with standard deviation $\sigma \in \mathbb{R}_+$ to construct the *smoothed classifier* $f = \operatorname{argmax}_{y \in \mathbb{Y}} \Pr_{\boldsymbol{z} \sim \mathcal{N}(\boldsymbol{x}, \sigma)} [g(\boldsymbol{z}) = y]$ that returns the most likely prediction of *base classifier* $g$ under the input distribution [1]. Given an input $x \in \mathbb{R}^D$ and the smoothed prediction $y = f(\boldsymbol{x})$, we want to determine whether the prediction is robust to all $l_2$ perturbations of magnitude $\epsilon$, i.e. whether $\forall \boldsymbol{x}' : ||\boldsymbol{x}' - \boldsymbol{x}||_2 \leq \epsilon : f(\boldsymbol{x}') = y$. Let $q = \Pr[g(\boldsymbol{x}) = y]$ be the probability of $g$ $y$. The prediction of our smoothed classifier is robust if $\epsilon < \sigma \Phi^{-1}(q)$ (Cohen et al., 2019). This result showcases a trade-off we alluded to in the previous section: The certificate can become stronger if the noise-level (here $\sigma$) is increased. But doing so could also lower the accuracy of the smoothed classifier or reduce $q$ and thus weaken the certificate. Our proposed method offers a better trade-off for the certification of multi-output classifiers: Localized randomized smoothing allows us to preserve the most relevant information in the input and thus make accurate predictions. It further allows us to compute per-prediction certificates, which – as we discuss in Section 4 – implement a common interface and can thus be combined into a strong collective certificate.

**White-box certificates for multi-output classifiers.** There are multiple recent methods for certifying the robustness of specifc multi-output models (see, for example, (Tran et al., 2021; Zügner & Günnemann, 2019; Bojchevski & Günnemann, 2019; Zügner & Günnemann, 2020; Ko et al., 2019; Ryou et al., 2021; Shi et al., 2020; Bonaert et al., 2021) by analyzing their specific architecture and weights. They are however not designed to certify collective robustness. They can only determine independently for each prediction whether or not it can be adversarially attacked.

**Collective robustness certificates.** Most directly related to our work is the certificate of Schuchardt et al. (2021). Like ours, it combines many per-prediction certificates via a (mixed-integer) linear program. Their certificate is however only beneficial for strictly local models, i.e. models whose outputs operate on small subsets of the input. Our certificate can be used for the strictly larger class of softly local models. Furthermore, their certificate assumes binary data, while our certificate defines a common interface for various data types and perturbation models. Recently, Fischer et al. (2021) proposed a randomized smoothing certificate for semantic segmentation. They consider a different notion of collective robustness: Instead of determining how many outputs are robust to simultaneous attacks, they are interested in determining whether *all* outputs are robust. For this, they iterate over all predicted labels and check whether they can be certified using the method from (Cohen et al., 2019). Furthermore, they propose to use Holm correction (Holm, 1979) to deal with the multiple comparisons problem (see Section C.4) and to abstain at a higher rate, i.e. only make predictions guaranteed to be very robust. Another method that – although it is not explicitly designed for it – can be used for certifying collective robustness is center smoothing (Kumar & Goldstein, 2021). Center smoothing bounds how much a vector-valued prediction changes w.r.t to a distance function under adversarial perturbations. With the $l_0$ pseudo-norm as the distance function, center smoothing bounds how many predictions of a classifier can be simultaneously changed.

**Randomized smoothing with non-i.i.d. noise.** While not concerned with collective robustness, two recent randomized smoothing certificates for non-i.i.d. Gaussian and uniform noise (Eiras et al., 2021) are relevant for our approach: We can use them to certify each prediction of a locally smoothed model, which is the first step in computing our collective certificate (we discuss more details in Section 4). Note that we do not use the author's proposed procedure for optimizing the smoothing distribution on a per-sample basis, as this would enable adversarial attacks on the smoothing distribution itself and invalidate the certificate (see discussion by Wang et al. (2021)).

## 3 COLLECTIVE THREAT MODEL

Before certifying robustness, we have to define a threat model, which specifies the type of model that is attacked, the objective of the adversary and which perturbations they are allowed to use. We

[1] In practice, all probabilities have to be estimated using Monte Carlo sampling (see discussion in Section C).

assume that we have a multi-output classifier $f : \mathbb{X}^{D_{\text{in}}} \to \mathbb{Y}^{D_{\text{out}}}$, that maps from a $D_{\text{in}}$-dimensional vector space to $D_{\text{out}}$ labels from label set $\mathbb{Y}$. We further assume that this classifier $f$ is the result of randomly smoothing a base classifier $g$, as discussed in Section 2. To simplify our notation, we write $f_n$ to refer to the function $\boldsymbol{x} \mapsto f(\boldsymbol{x})_n$ that outputs the $n$-th label. Given this multi-output classifier $f$, an input $\boldsymbol{x} \in \mathbb{X}^{D_{\text{in}}}$ and the resulting vector of predictions $\boldsymbol{y} = f(\boldsymbol{x})$, the objective of the adversary is to cause as many predictions from a set of targeted indices $\mathbb{T} \subseteq \{1, \ldots, D_{\text{out}}\}$ to change. That is, their objective $\min_{\boldsymbol{x}' \in \mathbb{B}_{\boldsymbol{x}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[f_n(\boldsymbol{x}') = y_n\right]$, where $\mathbb{B}_{\boldsymbol{x}} \subseteq \mathbb{X}^{D_{\text{in}}}$ is the perturbation model. Importantly, note that the minimization operator is outside the sum, meaning the predictions have to be attacked using a single input. As is common in robustness certification, we assume a norm-bound perturbation model. That is, given an input $\boldsymbol{x} \in \mathbb{X}^{D_{\text{in}}}$, the adversary is only allowed to use perturbed inputs from the set $\mathbb{B}_{\boldsymbol{x}} = \left\{\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}} \mid ||\boldsymbol{x}' - \boldsymbol{x}||_p \leq \epsilon\right\}$ with $p, \epsilon \geq 0$.

## 4 A RECIPE FOR COLLECTIVE CERTIFICATES

Before discussing technical details, let us provide a high-level overview of our method. Given base classifier $g$, we assign each output $g_n$ its own smoothing distribution $\Psi^{(n)}$. In localized randomized smoothing, we choose the distribution's parameters in a way that matches our assumptions or knowledge about base classifier $g$'s inherent soft locality, i.e. for each $n \in \{1, \ldots, D_{\text{out}}\}$ choose a $\Psi^{(n)}$ that induces more noise in input components that are less relevant for $g_n$. For example, in Fig. 1, we assume that far-away regions of the image are less relevant thus smooth them with a higher noise level. Once we have decided on our smoothing distributions, we can use them to construct the smoothed classifier $f$. In practice, this smoothed classifier has to be estimated using Monte Carlo sampling. For practical purposes, we propose to share the same smoothing distribution among multiple outputs, as we have already shown in Fig. 1 (we discuss more details in Section A.1).

Given an input $\boldsymbol{x} \in \mathbb{X}^{D_{\text{in}}}$ and the corresponding smoothed prediction $\boldsymbol{y} = f(\boldsymbol{x})$, randomized smoothing makes it possible to compute per-prediction *base certificates*. That is, for each $y_n$, one can compute a set $\mathbb{H}^{(n)} \subseteq \mathbb{X}^{D_{\text{in}}}$ of perturbed inputs that the prediction is robust to, i.e. $\forall \boldsymbol{x}' \in \mathbb{H}_n : f_n(\boldsymbol{x}') = y_n$. Because we use localized smoothing, the base certificates will guarantee more robustness for input dimensions that were smoothed with a higher noise level. One of the key insights underlying our approach is that we can define a common interface for randomized smoothing certificates for various data types and smoothing distributions.

The common interface for base certificates makes it possible for them to be combined into a collective certificate. Recall that the objective of our adversary is $\min_{\boldsymbol{x}' \in \mathbb{B}_{\boldsymbol{x}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[f_n(\boldsymbol{x}') = y_n\right]$, with $\mathbb{B}_{\boldsymbol{x}} = \left\{\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}} \mid ||\boldsymbol{x}' - \boldsymbol{x}||_p \leq \epsilon\right\}$ and $p, \epsilon \geq 0$. That is, they want to change as many predictions from the targeted set $\mathbb{T}$ as possible. If an input $\boldsymbol{x}'$ is included in base certificate $\mathbb{H}^{(n)}$, we know that $f_n(\boldsymbol{x}') = y_n$. Therefore, we can lower-bound the objective's optimal value as follows:

$$\min_{\boldsymbol{x}' : ||\boldsymbol{x}' - \boldsymbol{x}||_p \leq \epsilon} \sum_{n \in \mathbb{T}} \mathrm{I}\left[f_n(\boldsymbol{x}') = y_n\right] \geq \min_{\boldsymbol{x}' : ||\boldsymbol{x}' - \boldsymbol{x}||_p \leq \epsilon} \sum_{n \in \mathbb{T}} \mathrm{I}\left[\boldsymbol{x}' \in \mathbb{H}^{(n)}\right]. \tag{1}$$

The right-hand-side term defines our collective certificate. On the l.h.s., because $g$ and – by extension $f$ – are softly local (i.e. the $f_n$ assign different importance to different components of the input), the adversary has to allocate their limited adversarial budget $\epsilon$ across various components of the input and may be unable to attack predictions at once. On the r.h.s., because we use localized randomized smoothing, we provably know that different $f_n$ are certifiably robust to different components of the input, which is encoded by the base certificates $\mathbb{H}^{(n)}$ that implement our interface. Thus, the problem still models that the adversary has to allocate their limited adversarial budget across various components and may be unable to attack all predictions at once. Therefore, our collective certificate is stronger than naïvely evaluating the per-prediction certificates independently of each other.

In the next section, we formalize the common interface for base certificates. We then discuss how to evaluate the proposed collective certificate using (mixed-integer) linear programming.

## 5 COMMON INTERFACE FOR BASE CERTIFICATES

A base certificate for a prediction $y_n = f_n(\boldsymbol{x})$ is a set $\mathbb{H}_n \subseteq \mathbb{X}^{D_{\text{in}}}$ of perturbed inputs that $y_n$ is provably robust to, i.e $\forall \boldsymbol{x}' \in \mathbb{H}_n : f_n(\boldsymbol{x}') = y_n$. Note that base certificates do not have to be exact,

but have to be sound, i.e. they do not have to specify *all* inputs to which the $f_n$ are robust but they must not contain any adversarial examples. As a common interface for base certificates, we propose that the sets $\mathbb{H}_n$ are parameterized by a weight vector $\boldsymbol{w}^{(n)} \in \mathbb{R}^{D_{\text{in}}}$ and a scalar $\eta^{(n)}$ that define a linear constraint on the element-wise distance between perturbed inputs and the clean input:

$$\mathbb{H}^{(n)} = \left\{ \boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}} \;\middle|\; \sum_{d=1}^{D_{\text{in}}} w_d^{(n)} \cdot |x'_d - x_d|^{\kappa} < \eta^{(n)} \right\}. \tag{2}$$

The weight vector encodes how robust $y_n$ is to perturbations of different components of the input. The scalar $\kappa$ is important for collective robustness certification, because it encodes which collective perturbation model the base certificate is compatible with. For example, $\kappa = 2$ means that the base certificate can be used for certifying collective robustness to $l_2$ perturbations.

In the following, we present two base certificates implementing our interface: One for $l_2$ perturbations of continuous data and one for perturbations of binary data. In Section B, we further present a certificate for binary data that can distinguish between adding and deleting bits, as well as a certificate for $l_1$ perturbations of continuous data. We also provide proofs for all propositions. All presented base certificates are all suitable for our localized smoothing approach, guaranteeing more robustness for parts of the input that are smoothed with a higher noise level.

**Gaussian smoothing for $l_2$ perturbations of continuous data** The first base certificate is a generalization of Gaussian randomized smoothing (Cohen et al., 2019) to anisotropic noise due to Eiras et al. (2021). We merely express it in a manner that matches our interface. In the following, $\text{diag}(\boldsymbol{z})$ refers to a diagonal matrix with diagonal entries $\boldsymbol{z}$ and $\Phi^{-1} : [0, 1] \to \mathbb{R}$ refers to the the standard normal inverse cumulative distribution function.

**Proposition 1.** *Given an output $g_n : \mathbb{R}^{D_{\text{in}}} \to \mathbb{Y}$, let $f_n(\boldsymbol{x}) = \text{argmax}_{y \in \mathbb{Y}} \Pr_{\boldsymbol{z} \sim \mathcal{N}(\boldsymbol{x}, \boldsymbol{\Sigma})} [g_n(\boldsymbol{z}) = y]$ be the corresponding smoothed output with $\boldsymbol{\Sigma} = \text{diag}(\boldsymbol{\sigma})^2$ and $\boldsymbol{\sigma} \in \mathbb{R}_+^{D_{\text{in}}}$. Given an input $\boldsymbol{x} \in \mathbb{R}^{D_{\text{in}}}$ and smoothed prediction $y_n = f_n(\boldsymbol{x})$, let $q = \Pr_{\boldsymbol{z} \sim \mathcal{N}(\boldsymbol{x}, \boldsymbol{\Sigma})} [g_n(\boldsymbol{z}) = y_n]$. Then, $\forall \boldsymbol{x}' \in \mathbb{H}^{(n)} : f_n(\boldsymbol{x}') = y_n$ with $\mathbb{H}^{(n)}$ defined as in Eq. 2, $w_d = \frac{1}{{\sigma_d}^2}$, $\eta = \left(\Phi^{(-1)}(q)\right)^2$ and $\kappa = 2$.*

**Bernoulli Variance smoothing for perturbations of binary data** For binary data, we use a smoothing distribution $\mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})$ with $\theta \in [0, 1]^{D_{\text{in}}}$ that independently flips the $d$'th bit with probability $\theta_d$, i.e. for $\boldsymbol{x}, \boldsymbol{z} \in \{0, 1\}^{D_{\text{in}}}$ and $\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})$ we have $\Pr[z_d \neq x_d] = \theta_d$. This can be considered a generalization of the certificate proposed by Lee et al. (2019), which considers a single shared $\theta \in [0, 1]$ with $\forall d : \theta_d = \theta$. However, the cost of this generalization is exponential runtime in the number of unique values in $\boldsymbol{\theta}$. We therefore propose a more efficient alternative. Instead of constructing a smoothed classifier that returns the most likely labels of the base classifier (as discussed in Section 2), we construct a smoothed classifier that returns the labels with the highest expected softmax scores (similar to CDF-smoothing (Kumar et al., 2020)). For this smoothed model, we can compute a robustness certificate in constant time. The certificate requires determining both the expected value and variance of softmax scores. We therefore call this method *variance smoothing*. In the following, we assume the label set $\mathbb{Y}$ to consist of numerical labels $\{1, \ldots, |\mathbb{Y}|\}$, which simplifies our notation.

**Proposition 2.** *Given an output $g_n : \{0, 1\}^{D_{\text{in}}} \to \Delta_{|\mathbb{Y}|}$ mapping to scores from the $|\mathbb{Y}|$-dimensional probability simplex $\Delta_{|\mathbb{Y}|}$, let $f_n(\boldsymbol{x}) = \text{argmax}_{y \in \mathbb{Y}} \mathbb{E}_{\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})} [g_n(\boldsymbol{z})_y]$ be the corresponding smoothed classifier with $\boldsymbol{\theta} \in [0, 1]^{D_{\text{in}}}$. Given an input $\boldsymbol{x} \in \{0, 1\}^{D_{\text{in}}}$ and smoothed prediction $y_n = f_n(\boldsymbol{x})$, let $\mu = \mathbb{E}_{\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})} [g_n(\boldsymbol{z})_y]$ and $\sigma^2 = \text{Var}_{\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})} [g_n(\boldsymbol{z})_y]$. Then, $\forall \boldsymbol{x}' \in \mathbb{H}^{(n)} : f_n(\boldsymbol{x}') = y_n$ with $\mathbb{H}^{(n)}$ defined as in Eq. 2, $w_d = \ln\left(\frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}\right)$, $\eta = \ln\left(1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2\right)$ and $\kappa = 0$.*

Note that the proposed variance smoothing certificate is not limited to binary data and this particular smoothing distribution, but can be used for all domains and smoothing distributions for which the expected likelihood ratio can be computed (see discussion in Section B.2).

## 6 Computing the collective robustness certificate

With our common interface base certificates in place, we can discuss how to compute the collective robustness certificate $\min_{\boldsymbol{x}' : ||\boldsymbol{x}' - \boldsymbol{x}||_p \leq \epsilon} \sum_{n \in \mathbb{T}} \text{I}\left[\boldsymbol{x}' \in \mathbb{H}^{(n)}\right]$ from Eq. 1. The result bounds the num-

ber of predictions $y_n$ with $n \in \{1, \dots, D_{\text{out}}\}$ that can be simultaneously attacked by the adversary. In the following, we assume that the base certificates were obtained by using a smoothing distribution that is compatible with our $l_p$ collective perturbation model (i.e. $\kappa = p$), for example by using Gaussian noise for $p = 2$ or Bernoulli noise for $p = 0$. Inserting the definition of our base certificate interface from Eq. 2 and rewriting our perturbation model $\mathbb{B}_{\boldsymbol{x}} = \left\{\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}} \mid ||\boldsymbol{x}' - \boldsymbol{x}||_p \leq \epsilon\right\}$ as $\left\{\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}} \mid \sum_{d=1}^{D_{\text{in}}} |x'_d - x_d|^p \leq \epsilon^p\right\}$, our objective from Eq. 1 can be expressed as

$$\min_{\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[\sum_{d=1}^{D_{\text{in}}} w_d^{(n)} \cdot |x'_d - x_d|^p < \eta^{(n)}\right] \text{ s.t. } \sum_{d=1}^{D_{\text{in}}} |x'_d - x_d|^p \leq \epsilon^p. \tag{3}$$

We can see that the perturbed input $\boldsymbol{x}'$ only affects the element-wise distances $|x'_d - x_d|^p$. Rather than optimizing $\boldsymbol{x}'$, we can instead directly optimize these distances, i.e. determine how much adversarial budget is allocated to each input dimension. For this, we define a vector of variables $\boldsymbol{b} \in \mathbb{R}_+^{D_{\text{in}}}$ (or $\boldsymbol{b} \in \{0, 1\}^{D_{\text{in}}}$ for binary data). Replacing sums with inner products, we can restate Eq. 3 as

$$\min_{\boldsymbol{b} \in \mathbb{R}_+^{D_{\text{in}}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[\boldsymbol{b}^T \boldsymbol{w}^{(n)} < \eta^{(n)}\right] \quad \text{s.t.} \quad \text{sum}\{\boldsymbol{b}\} \leq \epsilon^p. \tag{4}$$

In a final step, we replace the indicator functions in Eq. 4 with a vector of boolean variables $\boldsymbol{t} \in \{0, 1\}^{D_{\text{out}}}$. Define the constants $\underline{\eta}^{(n)} = \epsilon^p \cdot \min\left(0, \min_d w_d^{(n)}\right)$. Then,

$$\min_{\boldsymbol{b} \in \mathbb{R}_+^{D_{\text{in}}}, \boldsymbol{t} \in \{0,1\}^{D_{\text{out}}}} \sum_{n \in \mathbb{T}} t_n \quad \text{s.t.} \quad \forall n : \boldsymbol{b}^T \boldsymbol{w}^{(n)} \geq t_n \underline{\eta}^{(n)} + (1 - t_n)\eta^{(n)}, \quad \text{sum}\{\boldsymbol{b}\} \leq \epsilon^p. \tag{5}$$

is equivalent to Eq. 4. The first constraint guarantees that $t_n$ can only be set to 0 if the l.h.s. is greater or equal $\eta^{(n)}$, i.e. only when the base certificate can no longer guarantee robustness. The term involving $\underline{\eta}^{(n)}$ ensures that for $t_n = 1$ the problem is always feasible[2]. Eq. 5 can be solved using any mixed-integer linear programming solver.

**Improving efficiency.** There are two drawbacks to the certificate in Eq. 5. Firstly, the optimization problem involves $D_{\text{in}} + D_{\text{out}}$ variables and $D_{\text{out}} + 1$, constraints, making it hard to solve for high-dimensional input or output spaces. Secondly, solving mixed-integer linear programs is NP-hard. To address the first problem, we show that partitioning the input and output dimensions allows us to control the problem size (see Section A). For example, by partitioning an image with $D_{\text{in}}$ pixels into $N_{\text{in}}$ grid cells, as in our segmentation example from Fig. 1), and using the same smoothing distribution within each cell decreases the number of variables in $\boldsymbol{b}$ from from $D_{\text{in}}$ to $N_{\text{in}}$. To address the second problem, we perform a linear relaxation of the optimization problem in Eq. 5. The result is a lower bound on Eq. 5, i.e. we preserve the soundness of the certificate. The relaxed linear program still yields significantly better guarantees than previous certificates, as we show in Section 8.

## 7 LIMITATIONS

The main limitation of our approach is that it assumes softly local models. While it can be applied to arbitrary multi-output classifiers, it may not necessarily result in better certificates than randomized smoothing with i.i.d. distributions. Furthermore, choosing the smoothing distributions requires some a-priori knowledge or assumptions about the locality of the model, i.e. which parts of the input are how relevant to making a prediction. Our experiments show that making natural assumptions like homophily can be sufficient for choosing effective smoothing distributions. But doing so in other tasks may be more challenging.

A limitation of (most) randomized smoothing certificates is that they use sampling to approximate the smoothed classifier. Because we use different smoothing distributions for different outputs, we can only use a fraction of the samples for each output. As discussed in Section 2, we can alleviate this problem by sharing smoothing distributions among multiple outputs. Our experiments show that despite this issue, our method outperforms certificates that use a single smoothing distribution. Still, future work should try to improve the sample efficiency of randomized smoothing (for example by developing more methods for de-randomized smoothing (Levine & Feizi, 2020)). Any such advance could then be incorporated into our localized smoothing framework.

[2]Because $\underline{\eta}^{(n)}$ is the smallest value $\boldsymbol{b}^T \boldsymbol{w}^{(n)}$ can take on, i.e. $\min_{\boldsymbol{b} \in \mathbb{R}_+^{D_{\text{in}}}} \boldsymbol{b}^T \boldsymbol{w}_d^{(n)}$ s.t. $\text{sum}\{\boldsymbol{b}\} \leq \epsilon^p$.

# 8 EXPERIMENTAL EVALUATION

Our experimental evaluation has three objectives 1.) Verifying our main claim that localized randomized smoothing offers a better trade-off between accuracy and certifiable robustness than smoothing with i.i.d. distributions. 2.) Determining to what extend the linear program underlying the proposed collective certificate strengthens our robustness guarantees. 3.) Assessing the efficacy of our novel variance-smoothing certificate for binary data. Note that showcasing state-of-the-art accuracy on datasets is not part of our objectives.

We use two metrics to quantify certificate strength, given adversarial budget $\epsilon$: The certified accuracy (i.e. the percentage of correct and certifiably robust predictions) and the certified ratio (i.e. the percentage of certifiably robust predictions, regardless of correctness)[3] (explanation in Section D.1). We further report the AUC of these metrics w.r.t. $\epsilon$. So far, there is no dedicated collective robustness certificate for softly local multi-output classifiers. We compare our method to the two following i.i.d. smoothing baselines[4]: The naïve collective certificate i.e. certifying each output independently, and center smoothing (Kumar & Goldstein, 2021). In all cases, we use Monte Carlo randomized smoothing (see Section C). More details on the experimental setup can be found in Section D.

## 8.1 SEMANTIC SEGMENTATION

**Dataset and model.** We evaluate our certificate for continuous data and $l_2$ perturbations on the Pascal-VOC 2012 segmentation validation set. To increase batch sizes and thus allow a more thorough investigation of different smoothing parameters, all images are downscaled to $50\%$ of their original size. Our base model is a U-Net segmentation model with a ResNet-18 backbone. To obtain accurate and robust smoothed model, base models should be trained on the smoothing distribution. We train 51 instances of our base model on 10582 pairs of training samples extracted from SBD[5] (Hariharan et al., 2011), augmenting the data for each model using i.i.d. Gaussian noise with a different $\sigma_{\text{train}} \in \{0, 0.01, 0.02, \ldots, 0.5\}$. At test time, when evaluating the naïve and center smoothing baseline with i.i.d. smoothing distribution $\mathcal{N}(0, \sigma)$, we load the model trained with $\sigma_{\text{train}} = \sigma$. To perform localized randomized smoothing, we choose parameters $\sigma_{\min}, \sigma_{\max} \in \mathbb{R}_+$ and partition all images into regular grids of size $4 \times 6$ (like in example Fig. 1). To classify pixels in grid cell $(i, j)$, we sample noise for grid cell $(k, l)$ using $\mathcal{N}(0, \sigma')$, with $\sigma'[\sigma_{\min}, \sigma_{\max}]$ chosen proportional to the distance of $(i, j)$ and $(k, l)$ (more details in Section D.2.1). As the base model for localized smoothing, we always load the model trained with $\sigma_{\text{train}} = \sigma_{\min}$.

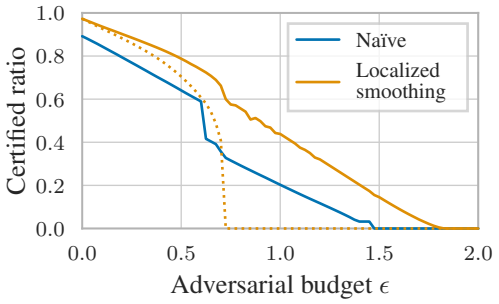


Figure 2: Certified ratios of U-Net models under varying $\epsilon$. We compare the naïve baseline ($\sigma = 0.4$) to the locally smoothed model ($\sigma_{\min} = 0.25, \sigma_{\min} = 1.5$). Both models have the same accuracy of 72.5%. Combining the base certificates (dotted line) into a collective certificate (solid line) outperforms the baseline.

**Evaluation.** The main goal of our experiments on segmentation is to verify that localized smoothing can offer a better trade-off between accuracy and certifiable robustness. That is, for all or most $\sigma$, there are $\sigma_{\min}, \sigma_{\max}$ such that the locally smoothed model has higher accuracy and certifiable collective robustness than either baselines with i.i.d. $\mathcal{N}(0, \sigma)$. Because all $\sigma_{\min}, \sigma_{\max}, \sigma \in \mathbb{R}_+$, we can not compare all possible combinations. We therefore use the following scheme: We focus on the case $\sigma \in [0, 0.5]$. Which covers all distributions used in (Kumar & Goldstein, 2021) and (Fischer et al., 2021). First, we evaluate our two baselines for five $\sigma \in \{0.1, 0.2, 0.3, 0.4, 0.5\}$. This results in baseline models with diverse levels of accuracy and robustness (e.g. the accuracy of the

[3] In the case of image segmentation, we compute these metrics per image and then average over the dataset.

[4] Because we evaluate our methods on models that are not strictly local, the certificate of (Schuchardt et al., 2021) degenerates to the naïve collective certificate. We can therefore not use it as a separate baseline.

[5] Also known as "Pascal trainaug"

naïve baseline shrinks from $87.7\%$ to $64.9\%$ and its certified accuracy AUC grows from $0.17$ to $0.644$, see Table 1. We then test whether, for each of the $\sigma$, we can find $\sigma_{\min}, \sigma_{\max}$ such that the locally smoothed models attains higher accuracy and is certifiably more robust. Finally, to verify that $\{0.1, 0.2, 0.3, 0.4, 0.5\}$ were not just a particularly poor choice of baseline parameters, we fix the chosen $\sigma_{\min}, \sigma_{\max}$ and perform a fine-grained search over $\sigma \in [0, 0.5]$ with resolution $0.01$ to find a baseline model that has at least the same accuracy and certifiable robustness (as measured by AUC) as any of the locally smoothed models. If this is not possible, this provides strong evidence that the proposed smoothing scheme and certificate indeed offer a better trade-off.

Fig. 2 shows one example of the first part of our evaluation scheme, in which we optimize $\sigma_{\min}$ and $\sigma_{\max}$, given different $\sigma$. For $\sigma = 0.4$, the naïve baseline has accuracy $72.5\%$. With $\sigma_{\min} = 0.25, \sigma_{\min} = 1.5$, the locally smoothed model has the same accuracy, but a better certified ratio for all $\epsilon$. It can certify robustness for $\epsilon$ up to $1.825$, compared to $1.45$ of the baseline and has a $46.5\%$ higher certified ratio AUC of $0.899$. A cautious reader may be concerned by the fact that we compare different models – one trained with $\sigma$ and one trained with $\sigma_{\min}$ – and that the latter is inherently more accurate and robust. In Section D.2.2 we perform additional experiments to dispel this concern. Figure Fig. 2 also highlights the usefulness of the linear program we derived in Section 5: Independently evaluated (dotted orange line), the base certificates can not outperform the baseline. But combining them via our linear program drastically increases the certified ratio. In Tables 1 and 2 we summarize the results for both baselines and all $\sigma \in \{0.1, \dots, 0.5\}$.[6] Safe for one exception (with $\sigma = 0.2$, center smoothing has a lower accuracy, but slightly larger certified ratio), the locally smoothed models have the same or higher accuracy, but provide stronger robustness guarantees. The difference is particularly large for $\sigma \in \{0.3, 0.4, 0.5\}$, where the accuracy of models smoothed with i.i.d. noise drops off, while our localized smoothing distribution preserves the most relevant parts of the image to allow for high accuracy.

Table 5 summarizes the results of the second part of our evaluation scheme, in which we perform a fine-grained search over $[0, 0.5]$. There is no $\sigma$ such that either of the baselines can outperform any of the chosen locally smoothed models w.r.t. certified accuracy AUC or certified ratio AUC. This is ample evidence for our claim that localized smoothing offers a better trade-off than i.i.d. smoothing.

### 8.2 Node classification

**Dataset and model.** We evaluate our certificate for binary data on the Cora-ML node classification dataset. We use two different base-models: Approximate Personalized Propagation of Neural Predictions (APPNP) (Klicpera et al., 2019) and a 6-layer Graph Convolutional network (GCN) (Kipf & Welling, 2017). Both models have a receptive field that covers most or all of the graph, meaning the certificate of Schuchardt et al. (2021) is not beneficial. For details on model and training parameters, see Section D.3.1. For both, the baseline (which we will call sparse smoothing in the following) and our localized smoothing certificate, we use sparsity-aware randomized smoothing (Bojchevski et al., 2020) (for our collective certificate, we use variance-based smoothing, see Proposition 2), i.e. flip 1-bits and 0-bits with different probabilities ($\theta^-$ and $\theta^+$, respectively), which allows us to certify different levels of robustness to deletions and additions of bits. For our localized smoothing certificate, we choose different noise levels based on an assumption of homophily, i.e. nearby nodes are most relevant for classifying a node. We partition the graph into $5$ clusters. We choose a $\theta^{\pm}_{\min}$ and $\theta^{\pm}_{\max}$. Then we linearly interpolate these values to have one noise level per cluster. When classifying a node in cluster $i$, we randomly smooth attributes in cluster $j$ with $\theta^+_{ij}, \theta^-_{ij}$ chosen from the interpolated values based on the ranking of the clusters.

**Evaluation.** We first evaluate the new variance certificate and compare it with the sparse smoothing baseline in Fig. 11. Here, we use only one cluster and both approaches thus smooth the data with the same noise distributions as used in Bojchevski et al. (2020). The variance certificate is weaker than the baseline for additions, but better for deletions. It appears sufficiently effective to be used as a base certificate and integrated into a stronger, collective certificate.

The parameter space of our smoothing distributions is large. We have a two dimensional parameter space for the baseline. For the localized approach we need two more parameters as we additionally have to specify the maximal noise values. Therefore, it is difficult to show that our approach achieves a better accuracy-robustness trade-off over the whole noise parameter space. However, we can show

[6] Pairwise comparisons for all metrics, baselines and $\sigma$ can be found in Figs. 5 to 8.

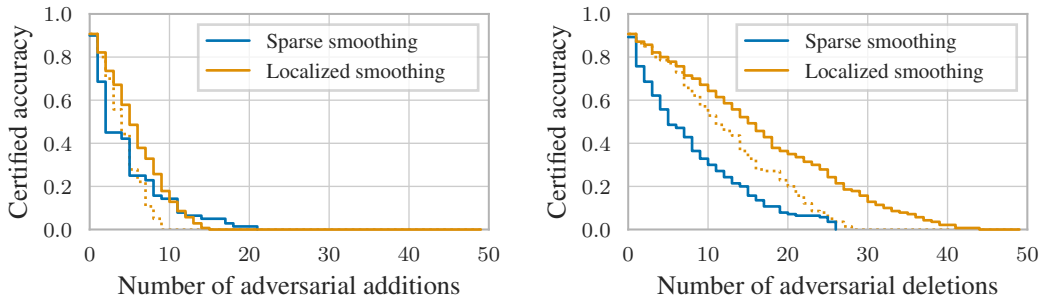


Figure 3: Certified accuracy for varying number of attribute additions (left) and deletions (right). We compare localized smoothing ($\theta^+_{\min} = 0.05$, $\theta^-_{\min} = 0.65$, $\theta^+_{\max} = 0.08$, $\theta^-_{\max} = 0.95$) with two different baselines from sparse smoothing: addition ($\theta^+ = 0.04$, $\theta^- = 0.61$) and deletion ($\theta^+ = 0.04$, $\theta^- = 0.68$). For localized smoothing we combine the variance certificates (dotted line) into a collective certificate (solid line) and are able to use one specific noise configuration to outperform the different baselines for most adversarial budgets.

that our approach outperforms the baseline in some areas of this space. For the localized approach we have chosen a few fixed combinations of the noise parameters $\theta\pm_{\min}$ and $\theta^{\pm}_{\max}$. To show our claim, we then optimise the baselines with parameters in an interval around our $\theta^+_{\min}$ and $\theta^-_{\min}$. This is a smaller space as we only need two flip probabilities. We select the best baseline based on the highest certified accuracy AUC. Additionally, we search for the best baseline for the scenarios of addition and deletion independently to favor the baseline even more.

In Fig. 3, we see the certified accuracy for varying number of attribute additions and deletions (left and right respectively) for an APPNP model. The localized approach uses noise parameters $\theta^+_{\min} = 0.05$, $\theta^-_{\min} = 0.65$, $\theta^-_{\max} = 0.08$, $\theta^+_{\max} = 0.95$. As mentioned above, we searched the noise parameter space around $\theta^+_{\min}$ and $\theta^-_{\min}$ and select the baseline with the highest AUC. We evaluated combinations of $\theta^+ \in \{0.04, 0.055, 0.07\}$ and $\theta^- \in [0.1, \dots, 0.827]$, where the interval has 11 equally spaced values. For adversarial additions the best combination is $\theta^+ = 0.04, \theta^- = 0.682$ with an AUC of 4.51. Our certificate achieves an AUC of 5.65 (4.06 non-collective). The highest AUC for deletions of 7.76 was achieved with $\theta^+ = 0.04, \theta^- = 0.609$ while localized smoothing yields 16.26 (11.95 non-collective). The localized approach outperforms the baseline in both scenarios while maintaining the same clean accuracy, as seen in Fig. 3 at 0 perturbations. More experiments with different noise configurations and models can be found in Section D.3. In the experiments of Fig. 9 and Fig. 10 we only consistently outperforming the baseline for deletions. Even though we cannot say that the claim that localized smoothing offers a better trade-off than sparse smoothing over all of the noise parameter space, we show that for some parameter regions (Figures 3, 9 and 10) we provide a significantly better trade-off for these noise levels for attribute deletions.

In all experiments, we can see that the collective combination of the variance certificate improves the individual ones (dotted line) significantly. The mean AUC for all experiments of the localized approach is improved by 38.8% and 33.6% for addition and deletion respectively.

## 9 Conclusion

In this work, we have proposed the first collective robustness certificate for the class of softly local multi-output classifiers. It is based on localized randomized smoothing, i.e. randomly perturbing different subsets of the input with noise levels proportional to their importance to the outputs. We have shown how per-output certificates based on localized smoothing can be computed and that they share a common interface. This interface allows them to be combined into a strong collective robustness certificate. Experiments on image segmentation and node classification tasks demonstrate that localized smoothing can offer a better robustness-accuracy trade-off than existing randomized smoothing techniques. Our results show that locality is linked to robustness, which suggests the research direction of building effective local models to robustly solve multi-output tasks.

## 10 REPRODUCIBILITY STATEMENT

We prove all theoretic results that were not already derived in the main text in Appendices A to C. To ensure reproducibility of the experimental results we provide detailed descriptions of the evaluation process with the respective parameters in Section D.2 and Section D.3. Code will be made available to reviewers via an anonymous link posted on OpenReview, as suggested by the guidelines.

## 11 ETHICS STATEMENT

In this paper, we propose a method to increase the robustness of machine learning models against adversarial perturbations and to certify their robustness. We see this as an important step towards general usage of models in practice, as many existing methods are brittle to crafted attacks. Through the proposed method, we hope to contribute to the safe usage of machine learning. However, robust models also have to be seen with caution. As they are harder to fool, harmful purposes like mass surveillance are harder to avoid. We believe that it is still necessary to further research robustness of machine learning models as the positive effects can outweigh the negatives, but it is necessary to discuss the ethical implications of the usage in any specific application area.

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# A Improving efficiency

In this section, we discuss different modifications to our collective certificate that improve its sample efficiency and allow us fine-grained control over the size of the collective linear program. We further discuss a linear relaxation of our collective linear program. All of the modifications preserve the soundness of our collective certificate, i.e. we still obtain a provable bound on the number of predictions that can be simultaneously attacked by an adversary. To avoid constant case distinctions, we first present all results for real-valued data, i.e. $\mathbb{X} = \mathbb{R}$, before mentioning any additional precautions that may be needed when working with binary data.

## A.1 Sharing smoothing distributions among outputs

In principle, our proposed certificate allows a different smoothing distribution $\Psi^{(n)}$ to be used per output $g_n$ of our base model. In practice, where we have to estimate properties of the smoothed classifier using Monte Carlo methods, this is problematic: Samples cannot be re-used, each of the many outputs requires its own round of sampling. We can increase the efficiency of our localized smoothing approach by partitioning our $D_{\text{out}}$ outputs into $N_{\text{out}}$ subsets that share the same smoothing distribution. When making smoothed predictions or computing base certificates, we can then reuse the same samples for all outputs within each subsets.

More formally, we partition our $D_{\text{out}}$ output dimensions into sets $\mathbb{K}^{(1)}, \dots, \mathbb{K}^{(N_{\text{out}})}$ with

$$\dot{\bigcup}_{i=1}^{N_{\text{out}}} \mathbb{K}^{(i)} = \{1, \dots, D_{\text{out}}\}. \tag{6}$$

We then associate each set $\mathbb{K}^{(i)}$ with a smoothing distribution $\Psi^{(i)}$. For each base model output $g_n$ with $n \in \mathbb{K}^{(i)}$, we then use smoothing distribution $\Psi^{(i)}$ to construct the smoothed output $f_n$, e.g. $f_n(\boldsymbol{x}) = \operatorname{argmax}_{y \in \mathbb{Y}} \Pr_{\boldsymbol{z} \sim \Psi^{(i)}} [f(\boldsymbol{x} + \boldsymbol{z}) = y]$ (note that we use a different smoothing paradigm for binary data, see Section 5).

## A.2 Quantizing certificate parameters

Recall that our base certificates from Section 5 are defined by a linear inequality: A prediction $y_n = f_n(\boldsymbol{x})$ is robust to a perturbed input $\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}}$ if $\sum_{d=1}^{D} w_d^{(n)} \cdot |x'_d - x_d|^p < \eta^{(n)}$, for some $p \geq 0$. The weight vectors $\boldsymbol{w}^{(n)} \in \mathbb{R}^{D_{\text{in}}}$ only depend on the smoothing distributions. A side of effect of sharing the same smoothing $\Psi^{(i)}$ among all outputs from a set $\mathbb{K}^{(i)}$, as discussed in the previous section, is that the outputs also share the same weight vector $\boldsymbol{w}^{(i)} \in \mathbb{R}^{D_{\text{in}}}$ with $\forall n \in \mathbb{K}^{(i)} : \boldsymbol{w}^{(i)} = \boldsymbol{w}^{(n)}$. Thus, for all smoothed outputs $f_n$ with $n \in \mathbb{K}^{(i)}$, the smoothed prediction $y_n$ is robust if $\sum_{d=1}^{D} w_d^{(i)} \cdot |x'_d - x_d|^p < \eta^{(n)}$.

Evidently, the base certificates for outputs from a set $\mathbb{K}^{(i)}$ only differ in their parameter $\eta^{(n)}$. Recall that in our collective linear program we use a vector of variables $\boldsymbol{t} \in \{0,1\}^{D_{\text{out}}}$ to indicate which predictions are robust according to their base certificates (see Section 6). If there are two outputs $f_n$ and $f_m$ with $\eta^{(n)} = \eta^{(m)}$, then $f_n$ and $f_m$ have the same base certificate and their robustness can be modelled by the same indicator variable. Conversely, for each set of outputs $\mathbb{K}^{(i)}$, we only need one indicator variable per unique $\eta^{(n)}$. By quantizing the $\eta^{(n)}$ within each subset $\mathbb{K}^{(i)}$ (for example by defining equally sized bins between $\min_{n \in \mathbb{K}^{(i)}} \eta^{(n)}$ and $\max_{n \in \mathbb{K}^{(i)}} \eta^{(n)}$ ), we can ensure that there is always a fixed number $N_{\text{bins}}$ of indicator variables per subset. This way, we can reduce the number of indicator variables from $D_{\text{out}}$ to $N_{\text{out}} \cdot N_{\text{bins}}$.

To implement this idea, we define matrix of thresholds $\boldsymbol{E} \in \mathbb{R}^{N_{\text{out}} \times N_{\text{bins}}}$ with $\forall i : \min\{\boldsymbol{E}_{i,:}\} \leq \min_{n \in \mathbb{K}^{(i)}} \left(\left\{\eta^{(n)} \mid n \in \mathbb{K}^{(i)}\right\}\right)$. We then define a function $\xi : \{1, \ldots, N_{\text{out}}\} \times \mathbb{R} \to \mathbb{R}$ with

$$\xi(i, \eta) = \max\left(\{E_{i,j} \mid j \in \{1, \ldots, N_{\text{bins}} \wedge E_{i,j} < \eta\}\right) \tag{7}$$

that quantizes base certificate parameter $\eta$ from output subset $\mathbb{K}^{(i)}$ by mapping it to the next smallest threshold in $\boldsymbol{E}_{i,:}$. For feasibility, like in Section 6 we need to compute the constant $\underline{\eta}^{(i)} = \min_{\boldsymbol{b} \in \mathbb{R}_+^{D_{\text{in}}}} \boldsymbol{b}^T \boldsymbol{w}_d^{(i)}$ s.t. $\text{sum}\{\boldsymbol{b}\} \leq \epsilon^p$ to ensure feasibility of the problem. Note that, because all outputs from a subset $\mathbb{K}^{(i)}$ share the same weight vector $\boldsymbol{w}^{(i)}$, we only have to compute this constant once per subset. We can bound the collective robustness of the targeted dimensions $\mathbb{T}$ of our vector of predictions $\boldsymbol{y} = f(\boldsymbol{x})$ as follows:

$$\min \sum_{i \in \{1,\ldots,N_{\text{out}}\}} \sum_{j \in \{1,\ldots,N_{\text{bins}}\}} T_{i,j} \left| \left\{ n \in \mathbb{T} \cap \mathbb{K}^{(i)} \,\middle|\, \xi\left(i, \eta^{(n)}\right) = E_{i,j} \right\} \right| \tag{8}$$

$$\text{s.t.} \quad \forall i, j : \boldsymbol{b}^T \boldsymbol{w}^{(i)} \geq T_{i,j} \underline{\eta}^{(i)} + (1 - T_{i,j}) E_{i,j}, \quad \text{sum}\{\boldsymbol{b}\} \leq \epsilon^p \tag{9}$$

$$\boldsymbol{b} \in \mathbb{R}_+^{D_{\text{in}}}, \quad \boldsymbol{T} \in \{0,1\}^{N_{\text{out}} \times N_{\text{bins}}}. \tag{10}$$

Constraint Eq. 9 ensures that $T_{i,j}$ is only set to 0 if $\boldsymbol{b}^T \boldsymbol{w}^{(i)} \geq E_{i,j}$, i.e. all predictions from subset $\mathbb{K}^{(i)}$ whose base certificate parameter $\eta^{(n)}$ is quantized to $E_{i,j}$ are no longer robust. When this is the case, the objective function decreases by the number of these predictions. For $N_{\text{out}} = D_{\text{out}}$, $N_{\text{bins}} = 1$ and $E_{n,1} = \eta^{(n)}$, we recover our general certificate from Section 6. Note that, if the quantization maps any parameter $\eta^{(n)}$ to a smaller number, the set $\mathbb{H}^{(n)}$ becomes more restrictive, i.e. $y_n$ is considered robust to a smaller set of perturbed inputs. Thus, Eq. 8 is a lower bound on our general certificate from Section 6.

### A.3 Sharing noise levels among inputs

Similar to how partitioning the output dimensions allows us to control the number of output variables $\boldsymbol{t}$, partitioning the input dimensions and using the same noise level within each partition allows us to control the number of variables $\boldsymbol{b}$ that model the allocation of adversarial budget.

Assume that we have partitioned our output dimensions into $N_{\text{out}}$ subsets $\mathbb{K}^{(1)}, \ldots, \mathbb{K}^{(N_{\text{out}}}$, with outputs in each subset sharing the same smoothing distribution $\Psi^{(i)}$, as explained in Section A.1. Let us now define $N_{\text{in}}$ input subsets $\mathbb{J}^{(1)}, \ldots, \mathbb{J}^{(N_{\text{in}})}$ with

$$\dot{\bigcup_{i=1}^{N_{\text{out}}}} \mathbb{J}^{(i)} = \{1, \ldots, D_{\text{out}}\}. \tag{11}$$

Recall that a prediction $y_n = f_n(\boldsymbol{x})$ with $n \in \mathbb{K}^{(i)}$ is robust to a perturbed input $\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}}$ if $\sum_{d=1}^{D} w_d^{(i)} \cdot |x'_d - x_d|^p < \eta^{(n)}$ and that the weight vectors $\boldsymbol{w}^{(i)}$ only depend on the smoothing distributions. Assume that we choose each smoothing distribution $\Psi^{(i)}$ such that $\forall l \in \{1, \ldots, N_{\text{in}}\}, \forall d, d' \in \mathbb{J}^{(l)} : w_d^{(i)} = w_{d'}^{(i)}$, i.e. all input dimensions within each set $\mathbb{J}^{(l)}$ have the same weight. This can be achieved by choosing $\Psi^{(i)}$ so that all dimensions in each input subset $\mathbb{J}^l$ are smoothed with the noise level (note that we can still use different $\Psi^{(i)}$, i.e. different noise levels for smoothing different sets of outputs). For example, one could use a Gaussian distribution with covariance matrix $\boldsymbol{\Sigma} = \text{diag}\left(\boldsymbol{\sigma}\right)^2$ with $\forall l \in \{1, \ldots, N_{\text{in}}\}, \forall d, d' \in \mathbb{J}^{(l)} : \sigma_d = \sigma_{d'}$.

In this case, the evaluation of our base certificates can be simplified. Prediction $y_n = f_n(\boldsymbol{x})$ is robust to a perturbed input $\boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}}$ if

$$\sum_{d=1}^{D} w_d^{(i)} \cdot |x'_d - x_d|^p < \eta^{(n)} \tag{12}$$

$$= \sum_{l=1}^{N_{\text{in}}} \left( u^{(i)} \cdot \sum_{d \in \mathbb{J}^{(l)}} |x'_d - x_d|^p \right) < \eta^{(n)}, \tag{13}$$

with $\boldsymbol{u} \in \mathbb{R}^{N_{\text{in}}}$ and $\forall i \in \{1, \dots, N_{\text{out}}\}, \forall l \in \{1, \dots, N_{\text{in}}\}, \forall d \in \mathbb{J} : u_l^i = w_d^i$. That is, we can replace each weight vector $\boldsymbol{w}^{(i)}$ that has one weight $w_d^{(i)}$ per input dimension $d$ with a smaller weight vector $\boldsymbol{u}^{(i)}$ with one weight $u_l^{(i)}$ per input subset $\mathbb{J}^{(l)}$.

For our linear program, this means that we no longer need a budget vector $\boldsymbol{b} \in \mathbb{R}_+^{D_{\text{in}}}$ to model the element-wise distance $|x'_d - x_d|^p$ in each dimension $d$. Instead, we can use a smaller budget vector $\boldsymbol{b} \in \mathbb{R}_+^{N_{\text{in}}}$ to model the overall distance within each input subset $\mathbb{J}^{(l)}$, i.e. $\sum_{d \in \mathbb{J}^{(l)}} |x'_d - x_d|^p$. Combined with the quantization of certificate parameters from the previous section, our optimization problem becomes

$$\min \sum_{i \in \{1,\dots,N_{\text{out}}\}} \sum_{j \in \{1,\dots,N_{\text{bins}}\}} T_{i,j} \left| \left\{ n \in \mathbb{T} \cap \mathbb{K}^{(i)} \,\middle|\, \xi\left(i, \eta^{(n)}\right) = E_{i,j} \right\} \right| \tag{14}$$

$$\text{s.t.} \quad \forall i, j : \boldsymbol{b}^T \boldsymbol{u}^{(i)} \geq T_{i,j} \underline{\eta}^{(i)} + (1 - T_{i,j}) E_{i,j}, \quad \text{sum}\{\boldsymbol{b}\} \leq \epsilon^p, \tag{15}$$

$$\boldsymbol{b} \in \mathbb{R}_+^{N_{\text{in}}}, \quad \boldsymbol{T} \in \{0,1\}^{N_{\text{out}} \times N_{\text{bins}}}. \tag{16}$$

with $\boldsymbol{u} \in \mathbb{R}^{N_{\text{in}}}$ and $\forall i \in \{1, \dots, N_{\text{out}}\}, \forall l \in \{1, \dots, N_{\text{in}}\}, \forall d \in \mathbb{J} : \omega_l^i = w_d^i$. For $N_{\text{out}} = D_{\text{out}}$, $N_{\text{in}} = D_{\text{in}}$, $N_{\text{bins}} = 1$ and $E_{n,1} = \eta^{(n)}$, we recover our general certificate from Section 6.

When certifying robustness for binary data, we impose different constraints on $\boldsymbol{b}$. To model that the adversary can not flip more bits than are present within each subset, we use a budget vector $\boldsymbol{b} \in \mathbb{N}_0^{N_{\text{in}}}$ with $\forall l \in \{1, \dots, N_{\text{in}}\} : b_l \leq \left|\mathbb{J}^{(l)}\right|$, instead of a continuous budget vector $\boldsymbol{b} \in \mathbb{R}_+^{N_{\text{in}}}$.

### A.4 Linear relaxation

Combining the previous steps allows us to reduce the number of problem variables and constraints from $D_{\text{in}} + D_{\text{out}}$ to $N_{\text{in}} + N_{\text{out}} \cdot N_{\text{bins}}$. Still, finding an optimal solution to the mixed-integer linear program may be too expensive. One can obtain a lower bound on the optimal value and thus a valid, albeit more pessimistic, robustness certificate by relaxing all to be continuous.

When using the general certificate from Section 6, the binary vector $\boldsymbol{t} \in \{0,1\}^{D_{\text{out}}}$ can be relaxed to $\boldsymbol{t} \in [0,1]^{D_{\text{out}}}$. When using the certificate with quantized base certificate parameters from Section A.2 or Section A.3, the binary matrix $\boldsymbol{T} \in [0,1]^{N_{\text{out}} \times N_{\text{bins}}}$ can be relaxed to $\boldsymbol{T} \in [0,1]^{N_{\text{out}} \times N_{\text{bins}}}$. Conceptually, this means that predictions can be partially certified, i.e. $t_n \in (0,1)$ or $T_{i,j} \in (0,1)$. In particular, a prediction can be partially certified even if we know that is impossible to attack under the collective perturbation model $\mathbb{B}_{\boldsymbol{x}} = \left\{ \boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}} \mid ||\boldsymbol{x}' - \boldsymbol{x}||_p \leq \epsilon \right\}$. Just like Schuchardt et al. (2021), who encountered the same problem with their collective certificate, we circumvent this issue by first computing a set $\mathbb{L} \subseteq \mathbb{T}$ of all targeted predictions in $\mathbb{T}$ that are guaranteed to always be robust:

$$\mathbb{L} = \left\{ n \in \mathbb{T} \,\middle|\, \left( \max_{x \in \mathbb{B}_{\boldsymbol{x}}} \sum_{d=1}^{D} w_d^{(n)} \cdot |x'_d - x_d|^p \right) < \eta^{(n)} \right\} \tag{17}$$

$$= \left\{ n \in \mathbb{T} \,\middle|\, \max\left( \max\left\{ \boldsymbol{w}^{(n)} \right\} \cdot \epsilon^p, 0 \right) < \eta^{(n)} \right\}. \tag{18}$$

The equality follows from the fact that the most effective way of attacking a prediction is to allocate all adversarial budget to the least robust dimension, i.e. the dimension with the largest weight – unless all weights are negative. Because we know that all predictions with indices in $\mathbb{L}$ are robust,

we do not have to include them in the collective optimization problem and can instead compute

$$|\mathbb{L}| + \min_{\boldsymbol{x}' \in \mathbb{B}_{\boldsymbol{x}}} \sum_{n \in \mathbb{T} \setminus \mathbb{L}} \mathrm{I}\left[\boldsymbol{x}' \in \mathbb{H}^{(n)}\right]. \tag{19}$$

The r.h.s. optimization can be solved using the general collective certificate from Section 6 or any of the more efficient, modified certificates from previous sections.

When using the general collective certificate from Section 6 with binary data, the budget variables $\boldsymbol{b} \in \{0,1\}^{D_{\text{in}}}$ can be relaxed to $\boldsymbol{b} \in [0,1]^{D_{\text{in}}}$. When using the modified collective certificate from Section A.3, the budget variables with $\boldsymbol{b} \in \mathbb{N}_0^{N_{\text{in}}}$ can be relaxed to $\boldsymbol{b} \in \mathbb{R}_+^{N_{\text{in}}}$. The additional constraint $\forall l \in \{1, \dots, N_{\text{in}}\} : b_l \leq \left|\mathbb{J}^{(l)}\right|$ can be kept in order to model that the adversary cannot flip (or partially flip) more bits than are present within each input subset $\mathbb{J}^{(l)}$.

# B BASE CERTIFICATES

In the following, we show why the base certificates presented in Section 5 hold and present alternatives for other collective perturbation models.

## B.1 GAUSSIAN SMOOTHING FOR $l_2$ PERTURBATIONS OF CONTINUOUS DATA

**Proposition 3.** *Given an output $g_n : \mathbb{R}^{D_{\text{in}}} \to \mathbb{Y}$, let $f_n(\boldsymbol{x}) = \operatorname{argmax}_{y \in \mathbb{Y}} \Pr_{\boldsymbol{z} \sim \mathcal{N}(\boldsymbol{x}, \boldsymbol{\Sigma})}\left[g_n(\boldsymbol{z}) = y\right]$ be the corresponding smoothed output with $\boldsymbol{\Sigma} = \operatorname{diag}(\boldsymbol{\sigma})^2$ and $\boldsymbol{\sigma} \in \mathbb{R}_+^{D_{\text{in}}}$. Given an input $\boldsymbol{x} \in \mathbb{R}^{D_{\text{in}}}$ and smoothed prediction $y_n = f_n(\boldsymbol{x})$, let $q = \Pr_{\boldsymbol{z} \sim \mathcal{N}(\boldsymbol{x}, \boldsymbol{\Sigma})}\left[g_n(\boldsymbol{z}) = y_n\right]$. Then, $\forall \boldsymbol{x}' \in \mathbb{H}^{(n)} : f_n(\boldsymbol{x}') = y_n$ with $\mathbb{H}^{(n)}$ defined as in Eq. 2, $w_d = \frac{1}{\sigma_d{}^2}$, $\eta = \left(\Phi^{(-1)}(q)\right)^2$ and $\kappa = 2$.*

*Proof.* Based on the definition of the base certificate interface, we need to show that, $\forall \boldsymbol{x}' \in \mathbb{H} : f_n(\boldsymbol{x}') = y_n$ with

$$\mathbb{H} = \left\{ \boldsymbol{x}' \in \mathbb{R}^{D_{\text{in}}} \;\middle|\; \sum_{d=1}^{D_{\text{in}}} \frac{1}{\sigma_d^2} \cdot |x_d - x'_d|^2 < \left(\Phi^{-1}(q)\right)^2 \right\}. \tag{20}$$

Eiras et al. (2021) have shown that under the same conditions as above, but with a general covariance matrix $\boldsymbol{\Sigma} \in \mathbb{R}_+^{D_{\text{in}} \times D_{\text{in}}}$, a prediction $y_n$ is certifiably robust to a perturbed input $\boldsymbol{x}'$ if

$$\sqrt{(\boldsymbol{x} - \boldsymbol{x}')\boldsymbol{\Sigma}^{-1}(\boldsymbol{x} - \boldsymbol{x}')} < \frac{1}{2}\left(\Phi^{-1}(q) - \Phi^{-1}(q')\right), \tag{21}$$

where $q' = \max_{y'_n \neq y_n} \Pr_{\boldsymbol{z} \sim \mathcal{N}(\boldsymbol{x}, \boldsymbol{\Sigma})}\left[g_n(\boldsymbol{z}) = y'_n\right]$ is the probability of the second most likely prediction under the smoothing distribution. Because the probabilities of all possible predictions have to sum up to 1, we have $q' \leq 1 - q$. Since $\Phi^{-1}$ is monotonically increasing, we can obtain a lower bound on the r.h.s. of Eq. 21 and thus a more pessimistic certificate by substituting $1 - q$ for $q'$ (deriving such a "binary certificate" from a "multiclass certificate" is common in randomized smoothing and was already discussed in (Cohen et al., 2019)):

$$\sqrt{(\boldsymbol{x} - \boldsymbol{x}')\boldsymbol{\Sigma}^{-1}(\boldsymbol{x} - \boldsymbol{x}')} < \frac{1}{2}\left(\Phi^{-1}(q) - \Phi^{-1}(1-q)\right), \tag{22}$$

In our case, $\boldsymbol{\Sigma}$ is a diagonal matrix $\operatorname{diag}(\boldsymbol{\sigma})^2$ with $\boldsymbol{\sigma} \in \mathbb{R}_+^{D_{\text{in}}}$. Thus Eq. 22 is equivalent to

$$\sqrt{\sum_{d=1}^{D_{\text{in}}} (x_d - x'_d) \frac{1}{\sigma_d^2} (x_d - x'_d)} < \frac{1}{2}\left(\Phi^{-1}(q) - \Phi^{-1}(1-q)\right). \tag{23}$$

Finally, using the fact that $\Phi^{-1}(q) - \Phi^{-1}(1-q) = 2\Phi^{-1}(q)$ and eliminating the square root shows that we are certifiably robust if

$$\sum_{d=1}^{D_{\text{in}}} \frac{1}{\sigma_d^2} \cdot |x_d - x'_d|^2 < \left(\Phi^{-1}(q)\right)^2. \tag{24}$$

□

#### B.1.1 UNIFORM SMOOTHING FOR $l_1$ PERTURBATIONS OF CONTINUOUS DATA

An alternative base certificate for $l_1$ perturbations is again due to Eiras et al. (2021). Using uniform instead of Gaussian noise later allows us to collective certify robustness to $l_1$-norm-bound perturbations. In the following $\mathcal{U}(\boldsymbol{x}, \boldsymbol{\lambda})$ with $\boldsymbol{x} \in \mathbb{R}^D$, $\boldsymbol{\lambda} \in \mathbb{R}_+^D$ refers to a vector-valued random distribution in which the $d$-th element is uniformly distributed in $[x_d - \lambda_d, x_d + \lambda_d]$.

**Proposition 4.** *Given an output $g_n : \mathbb{R}^{D_{\text{in}}} \to \mathbb{Y}$, let $f(\boldsymbol{x}) = \text{argmax}_{y \in \mathbb{Y}} \Pr_{\boldsymbol{z} \sim \mathcal{U}(\boldsymbol{x}, \boldsymbol{\lambda})} [g(\boldsymbol{z}) = y]$ be the corresponding smoothed classifier with $\boldsymbol{\lambda} \in \mathbb{R}_+^{D_{\text{in}}}$. Given an input $\boldsymbol{x} \in \mathbb{R}^{D_{\text{in}}}$ and smoothed prediction $y = f(\boldsymbol{x})$, let $p = \Pr_{\boldsymbol{z} \sim \mathcal{U}(\boldsymbol{x}, \boldsymbol{\lambda})} [g(\boldsymbol{z}) = y]$. Then, $\forall \boldsymbol{x}' \in \mathbb{H}^{(n)} : f_n(\boldsymbol{x}') = y_n$ with $\mathbb{H}^{(n)}$ defined as in Eq. 2, $w_d = 1/\lambda_d$, $\eta = \Phi^{-1}(q)$ and $\kappa = 1$.*

*Proof.* Based on the definition of $\mathbb{H}^{(n)}$, we need to prove that $\forall \boldsymbol{x}' \in \mathbb{H} : f_n(\boldsymbol{x}') = y_n$ with

$$\mathbb{H} = \left\{ \boldsymbol{x}' \in \mathbb{R}^{D_{\text{in}}} \mid \sum_{d=1}^{D_{\text{in}}} \frac{1}{\lambda_d} \cdot |x_d - x'_d| < \Phi^{-1}(q) \right\}, \tag{25}$$

Eiras et al. (2021) have shown that under the same conditions as above, a prediction $y_n$ is certifiably robust to a perturbed input $\boldsymbol{x}'$ if

$$\sum_{d=1}^{D_{\text{in}}} |\frac{1}{\lambda_d} \cdot (x_d - x'_d)| < \frac{1}{2} \left( \Phi^{-1}(q) - \Phi^{-1}(1-q) \right), \tag{26}$$

where $q' = \max_{y'_n \neq y_n} \Pr_{\boldsymbol{z} \sim \mathcal{U}(\boldsymbol{x}, \boldsymbol{\lambda})} [g_n(\boldsymbol{z}) = y'_n]$ is the probability of the second most likely prediction under the smoothing distribution. As in our previous proof for Gaussian smoothing, we can obtain a more pessimistic certificate by substituting $1-q$ for $q'$. Since $\Phi^{-1}(q) - \Phi^{-1}(1-q) = 2\Phi^{-1}(q)$ and all $\lambda_d$ are non-negative, we know that our prediction is certifiably robust if

$$\sum_{d=1}^{D_{\text{in}}} \frac{1}{\lambda_d} \cdot |x_d - x'_d| < \Phi^{-1}(p). \tag{27}$$

□

### B.2 VARIANCE SMOOTHING

We propose variance smoothing as a base certificate for binary data. Variance smoothing certifies predictions based on the mean and variance of the softmax score associated with a predicted label. It is in principle applicable to arbitrary data types. We focus on discrete data, but all results can be generalized from discrete to continuous data by replacing any sum over probability mass functions with integrals over probability density functions. We first derive a general form of variance smoothing before discussing our certificates for binary data in Section B.2.1 and Section B.2.2.

Variance smoothing assumes that we make predictions by randomly smoothing a base model's softmax scores. That is, given base model $g : \mathbb{X} \to \Delta_{|\mathbb{Y}|}$ mapping from an arbitrary discrete input space $\mathbb{X}$ to scores from the $|\mathbb{Y}|$-dimensional probability simplex $\Delta_{|\mathbb{Y}|}$, we define the smoothed classifier $f(\boldsymbol{x}) = \text{argmax}_{y \in \mathbb{Y}} \mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x})} [g(\boldsymbol{z})_y]$. Here, $\Psi(\boldsymbol{x})$ is an arbitrary distribution over $\mathbb{X}$ parameterized by $\boldsymbol{x}$, e.g a Normal distribution with mean $\boldsymbol{x}$. The smoothed classifier does not return the most likely prediction, but the prediction associated with the highest expected softmax score.

Given an input $\boldsymbol{x} \in \mathbb{X}$, smoothed prediction $y = f(\boldsymbol{x})$ and a perturbed input $\boldsymbol{x}' \in \mathbb{X}$, we want to determine whether $f(\boldsymbol{x}') = y$. By definition of our smoothed classifier, we know that $f(\boldsymbol{x}') = y$ if $y$ is the label with the highest expected softmax score. In particular, we know that $f(\boldsymbol{x}') = y$ if $y$'s softmax score is larger than all other softmax scores combined, i.e.

$$\mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x}')} [g(\boldsymbol{z})_y] > 0.5 \implies f(\boldsymbol{x}') = y. \tag{28}$$

Computing $\mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x}')} [g(\boldsymbol{z})_y]$ exactly is usually not tractable – especially if we later want to evaluate robustness to many $\boldsymbol{x}'$ from a whole perturbation model $\mathbb{B} \subseteq \mathbb{X}$. Therefore, we compute a lower bound on $\mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x}')} [g(\boldsymbol{z})_y]$. If even this lower bound is larger than $0.5$, we know that prediction $y$

is certainly robust. For this, we define a set of functions $\mathbb{H}$ with $g_y \in \mathbb{H}$ and compute the minimum softmax score across all functions from $\mathbb{H}$:

$$\min_{h \in \mathbb{H}} \mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x}')} \left[ h(\boldsymbol{z}) \right] > 0.5 \implies f(\boldsymbol{x}') = y. \tag{29}$$

For our variance smoothing approach, we define $\mathbb{H}$ to be the set of all functions that have a larger or equal expected value and a smaller or equal variance, compared to our base model $g$ applied to unperturbed input $\boldsymbol{x}$. Let $\mu = \mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x})} \left[ g(\boldsymbol{z})_y \right]$ be the expected softmax score of our base model $g$ for label $y$. Let $\sigma^2 = \mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x})} \left[ \left( g(\boldsymbol{z})_y - \nu \right)^2 \right]$ be the expected squared distance of the softmax score from a scalar $\nu \in \mathbb{R}$. (Choosing $\nu = \mu$ yields the variance of the softmax score. An arbitrary $\nu$ is only needed for technical reasons related to Monte Carlo estimation Section C.2). Then, we define

$$\mathbb{H} = \left\{ h : \mathbb{X} \to \mathbb{R} \;\middle|\; \mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x})} \left[ h(\boldsymbol{z}) \right] \geq \mu \wedge \mathbb{E}_{\boldsymbol{z} \sim \Psi(\boldsymbol{x})} \left[ \left( h(\boldsymbol{z}) - \nu \right)^2 \right] \leq \sigma^2 \right\} \tag{30}$$

Clearly, by the definition of $\mu$ and $\sigma^2$, we have $g_y \in \mathbb{H}$. Note that we do not restrict functions from $\mathbb{H}$ to the domain $[0, 1]$, but allow arbitrary real-valued outputs.

By evaluating Eq. 28 with $\mathbb{H}$ defined as in Eq. 29, we can determine if our prediciton is robust. To compute the optimal value , we need the following two Lemmata:

**Lemma 1.** *Given a discrete set $\mathbb{X}$ and the set $\Pi$ of all probability mass functions over $\mathbb{X}$, any two probability mass functions $\pi_1$, $\pi_2 \in \Pi$ fulfill*

$$\sum_{z \in \mathbb{X}} \frac{\pi_2(z)}{\pi_1(z)} \pi_2(z) \geq 1. \tag{31}$$

*Proof.* For a fixed probability mass function $\pi_1$, Eq. 31 is lower-bounded by the minimal expected likelihood ratio that can be achieved by another $\tilde{\pi}(z) \in \Pi$:

$$\sum_{z \in \mathbb{X}} \frac{\pi_2(z)}{\pi_1(z)} \pi_2(z) \geq \min_{\tilde{\pi} \in \Pi} \sum_{z \in \mathbb{X}} \frac{\tilde{\pi}(z)}{\pi_1(z)} \tilde{\pi}(z). \tag{32}$$

The r.h.s. term can be expressed as the constrained optimization problem

$$\min_{\tilde{\pi}} \sum_{z \in \mathbb{X}} \frac{\tilde{\pi}(z)}{\pi_1(z)} \tilde{\pi}(z) \quad \text{s.t.} \quad \sum_{z \in \mathbb{X}} \tilde{\pi}(z) = 1 \tag{33}$$

with the corresponding dual problem

$$\max_{\lambda \in \mathbb{R}} \min_{\tilde{\pi}} \sum_{z \in \mathbb{X}} \frac{\tilde{\pi}(z)}{\pi_1(z)} \tilde{\pi}(z) + \lambda \left( -1 + \sum_{z \in \mathbb{X}} \tilde{\pi}(z) \right). \tag{34}$$

The inner problem is convex in each $\tilde{\pi}(z)$. Taking the gradient w.r.t. to $\tilde{\pi}(z)$ for all $z \in \mathbb{X}$ shows that it has its minimum at $\forall z \in \mathbb{X} : \tilde{\pi}(z) = -\frac{\lambda \pi_1(z)}{2}$. Substituting into Eq. 34 results in

$$\max_{\lambda \in \mathbb{R}} \sum_{z \in \mathbb{X}} \frac{\lambda^2 \pi_1(z)^2}{4 \pi_1(z)} + \lambda \left( -1 - \sum_{z \in \mathbb{X}} \frac{\lambda \pi_1(z)}{2} \right) \tag{35}$$

$$= \max_{\lambda \in \mathbb{R}} -\lambda^2 \sum_{z \in \mathbb{X}} \frac{\pi_1(z)}{4} - \lambda \tag{36}$$

$$= \max_{\lambda \in \mathbb{R}} -\frac{\lambda^2}{4} - \lambda \tag{37}$$

$$= 1. \tag{38}$$

Eq. 37 follows from the fact that $\pi_1(z)$ is a valid probability mass function. Due to duality, the optimal dual value 1 is a lower bound on the optimal value of our primal problem Eq. 31. □

**Lemma 2.** *Given a probability distribution $\mathcal{D}$ over a $\mathbb{R}$ and a scalar $\nu \in \mathbb{R}$, let $\mu = \mathbb{E}_{z \sim \mathcal{D}}$ and $\xi = \mathbb{E}_{z \sim \mathcal{D}} \left[ (z - \nu)^2 \right]$. Then $\xi \geq (\mu - \nu)^2$*

*Proof.* Using the definitions of $\mu$ and $\xi$, as well as some simple algebra, we can show:

$$\xi \geq (\mu - \nu)^2 \tag{39}$$

$$\iff \mathbb{E}_{z\sim\mathcal{D}}\left[(z-\nu)^2\right] \geq \mu^2 - 2\mu\nu + \nu^2 \tag{40}$$

$$\iff \mathbb{E}_{z\sim\mathcal{D}}\left[z^2 - 2z\nu + \nu^2\right] \geq \mu^2 - 2\mu\nu + \nu^2 \tag{41}$$

$$\iff \mathbb{E}_{z\sim\mathcal{D}}\left[z^2 - 2z\nu + \nu^2\right] \geq \mu^2 - 2\mu\nu + \nu^2 \tag{42}$$

$$\iff \mathbb{E}_{z\sim\mathcal{D}}\left[z^2\right] - 2\mu\nu + \nu^2 \geq \mu^2 - 2\mu\nu + \nu^2 \tag{43}$$

$$\iff \mathbb{E}_{z\sim\mathcal{D}}\left[z^2\right] \geq \mu^2 \tag{44}$$

It is well known for the variance that $\mathbb{E}_{z\sim\mathcal{D}}\left[(z-\mu)^2\right] = \mathbb{E}_{z\sim\mathcal{D}}\left[z^2\right] - \mu^2$. Because the variance is always non-negative, the above inequality holds. □

Using the previously described approach and lemmata, we can show the soundness of the following robustness certificate:

**Theorem 1.** *Given a model $g : \mathbb{X} \to \Delta_{|\mathbb{Y}|}$ mapping from discrete set $\mathbb{X}$ to scores from the $|\mathbb{Y}|$-dimensional probability simplex $\Delta_{|\mathbb{Y}|}$, let $f(\boldsymbol{x}) = \operatorname{argmax}_{y\in\mathbb{Y}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[g(\boldsymbol{z})_y\right]$ be the corresponding smoothed classifier with smoothing distribution $\Psi(\boldsymbol{x})$ and probability mass function $\pi_{\boldsymbol{x}}(\boldsymbol{z}) = \Pr_{\tilde{\boldsymbol{z}}\sim\Psi(\boldsymbol{x})}\left[\tilde{\boldsymbol{z}} = \boldsymbol{z}\right]$. Given an input $\boldsymbol{x} \in \mathbb{X}$ and smoothed prediction $y = f(\boldsymbol{x})$, let $\mu = \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[g(\boldsymbol{z})_y\right]$ and $\sigma^2 = \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[(g(\boldsymbol{z})_y - \nu)^2\right]$ with $\nu \in \mathbb{R}$. If $\nu \leq \mu$, we know that $f(\boldsymbol{x}') = y$ if*

$$\sum_{\boldsymbol{z}\in\mathbb{X}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} < 1 + \frac{1}{\sigma^2 - (\mu-\nu)^2}\left(\mu - \frac{1}{2}\right). \tag{45}$$

*Proof.* Following our discussion above, we know that $f(\boldsymbol{x}') = y$ if $\mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}\left[g(\boldsymbol{z})_y\right] > 0.5$ with $\mathbb{H}$ defined as in Section 5. We can compute a (tight) lower bound on $\min_{h\in\mathbb{H}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}$ by following the functional optimization approach for randomized smoothing proposed by Zhang et al. (2020). That is, we solve a dual problem in which we optimize the value $h(\boldsymbol{z})$ for each $\boldsymbol{z} \in \mathbb{X}$. By the definition of the set $\mathbb{H}$, our optimization problem is

$$\begin{aligned} &\min_{h:\mathbb{X}\to\mathbb{R}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}\left[h(\boldsymbol{z})\right] \\ &\text{s.t.} \quad \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[h(\boldsymbol{z})\right] \geq \mu, \quad \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[(h(\boldsymbol{z})-\nu)^2\right] \leq \sigma^2. \end{aligned}$$

The corresponding dual problem with dual variables $\alpha, \beta \geq 0$ is

$$\begin{aligned} &\max_{\alpha,\beta\geq 0} \min_{h:\mathbb{X}\to\mathbb{R}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}\left[h(\boldsymbol{z})\right] \\ &+\alpha\left(\mu - \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[h(\boldsymbol{z})\right]\right) + \beta\left(\mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[(h(\boldsymbol{z})-\nu)^2\right] - \sigma^2\right). \end{aligned} \tag{46}$$

We first move move all terms that don't involve $h$ out of the inner optimization problem:

$$= \max_{\alpha,\beta\geq 0} \alpha\mu - \beta\sigma^2 + \min_{h:\mathbb{X}\to\mathbb{R}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}\left[h(\boldsymbol{z})\right] - \alpha\mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[h(\boldsymbol{z})\right] + \beta\mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[(h(\boldsymbol{z})-\nu)^2\right] \tag{47}$$

Writing out the expectation terms and combining them into one sum (or – in the case of continuous $\mathbb{X}$ – one integral), our dual problem becomes

$$= \max_{\alpha,\beta\geq 0} \alpha\mu - \beta\sigma^2 + \min_{h:\mathbb{X}\to\mathbb{R}} \sum_{\boldsymbol{z}\in\mathbb{X}} h(\boldsymbol{z})\pi_{\boldsymbol{x}'}(\boldsymbol{z}) - \alpha h(\boldsymbol{z})\pi_{\boldsymbol{x}}(\boldsymbol{z}) + \beta\left(h(\boldsymbol{z})-\nu\right)^2\pi_{\boldsymbol{x}}(\boldsymbol{z}) \tag{48}$$

(recall that $\pi_{\boldsymbol{x}'}$ and $\pi_{\boldsymbol{x}'}$ refer to the probability mass functions of the smoothing distributions). The inner optimization problem can be solved by finding the optimal $h(\boldsymbol{z})$ in each point $\boldsymbol{z}$:

$$= \max_{\alpha,\beta\geq 0} \alpha\mu - \beta\sigma^2 + \sum_{\boldsymbol{z}\in\mathbb{X}} \min_{h(\boldsymbol{z})\in\mathbb{R}} h(\boldsymbol{z})\pi_{\boldsymbol{x}'}(\boldsymbol{z}) - \alpha h(\boldsymbol{z})\pi_{\boldsymbol{x}}(\boldsymbol{z}) + \beta\left(h(\boldsymbol{z})-\nu\right)^2\pi_{\boldsymbol{x}}(\boldsymbol{z}) \tag{49}$$

Because $\beta \geq 0$, each inner optimization problem is convex in $h(\boldsymbol{z})$. We can thus find the optimal $h^*(\boldsymbol{z})$ by setting the derivative to zero:

$$\frac{d}{dh(\boldsymbol{z})} h(\boldsymbol{z})\pi_{\boldsymbol{x}'}(\boldsymbol{z}) - \alpha h(\boldsymbol{z})\pi_{\boldsymbol{x}}(\boldsymbol{z}) + \beta \left(h(\boldsymbol{z}) - \nu\right)^2 \pi_{\boldsymbol{x}}(\boldsymbol{z}) \stackrel{!}{=} 0 \tag{50}$$

$$\iff \pi_{\boldsymbol{x}'}(\boldsymbol{z}) - \alpha\pi_{\boldsymbol{x}}(\boldsymbol{z}) + 2\beta \left(h(\boldsymbol{z}) - \nu\right) \pi_{\boldsymbol{x}}(\boldsymbol{z}) \stackrel{!}{=} 0 \tag{51}$$

$$\implies h^*(\boldsymbol{z}) = -\frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})}{2\beta\pi_{\boldsymbol{x}}(\boldsymbol{z})} + \frac{\alpha}{2\beta} + \nu. \tag{52}$$

Substituting into Eq. 48 and simplifying leaves us with the dual problem

$$\max_{\alpha,\beta\geq 0} \alpha\mu - \beta\sigma^2 - \frac{\alpha^2}{4\beta} + \frac{\alpha}{2\beta} - \alpha\nu + \nu - \frac{1}{4\beta} \sum_{\boldsymbol{z}\in\mathbb{X}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} \tag{53}$$

In the following, let us use $\rho = \sum_{\boldsymbol{z}\in\mathbb{X}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})}$ as a shorthand for the expected likelihood ratio. The problem is concave in $\alpha$. We can thus find the optimum $\alpha^*$ by setting the derivative to zero, which gives us $\alpha^* = 2\beta(\mu - \nu) + 1$. Because $\beta \geq 0$ and ou theorem assumes that $\nu \leq \mu$, $\alpha^*$ is a feasible solution to the dual problem. Substituting into Eq. 53 and simplifying results in

$$\max_{\beta\geq 0} \alpha^*\mu - \beta\sigma^2 - \frac{\alpha^{*2}}{4\beta} + \frac{\alpha^*}{2\beta} - \alpha^*\nu + \nu - \frac{1}{4\beta}\rho \tag{54}$$

$$= \max_{\beta\geq 0} \beta \left((\mu - \nu)^2 - \sigma^2\right) + \mu + \frac{1}{4\beta}\left(1 - \rho\right). \tag{55}$$

Lemma 1 shows that the expected likelihood ratio $\rho$ is always greater than or equal to 1. Lemma 2 shows that $(\mu - \nu)^2 - \sigma^2 \leq 0$. Therefore Eq. 55 is concave in $\beta$. The optimal value of $\beta$ can again be found by setting the derivative to zero:

$$\beta^* = \sqrt{\frac{1 - \rho}{4\left((\mu - \nu)^2 - \sigma^2\right)}}. \tag{56}$$

Recall that our theorem assumes $\sigma^2 \geq (\mu - \nu)^2$ and thus $\beta^*$ is real valued. Substituting into Eq. 56 shows that the maximum of our dual problem is

$$\mu + \sqrt{(1 - p)\left((\mu - \nu)^2 - \sigma^2\right)}. \tag{57}$$

By duality, this is a lower bound on our primal problem $\min_{h\in\mathbb{H}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}\left[h(\boldsymbol{z})\right]$. We know that our prediction is certifiably robust, i.e. $f(\boldsymbol{x}) = y$, if $\min_{h\in\mathbb{H}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}\left[h(\boldsymbol{z})\right] > 0.5$. So, in particular, our prediction is robust if

$$\mu + \sqrt{(1 - \rho)\left((\mu - \nu)^2 - \sigma^2\right)} > 0.5 \tag{58}$$

$$\iff \rho < 1 + \frac{1}{\sigma^2 - (\mu - \nu)^2}\left(\mu - \frac{1}{2}\right)^2 \tag{59}$$

$$\iff \sum_{\boldsymbol{z}\in\mathbb{X}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} < 1 + \frac{1}{\sigma^2 - (\mu - \nu)^2}\left(\mu - \frac{1}{2}\right)^2 \tag{60}$$

The last equivalence is the result of inserting the definition of the expected likelihood ratio $\rho$. □

With Theorem 1 in place, we can certify robustness for arbitrary smoothing distributions, assuming we can compute the expected likelihood ratio. When we are working with discrete data and the smoothing distributions factorize (but are not necessarily i.i.d.), this can be done efficiently, as the two following base certificates for binary data demonstrate.

#### B.2.1 Bernoulli Variance smoothing for perturbations of binary data

We begin by proving the base certificate presented in Section 5. Recall that we we use a smoothing distribution $\mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})$ with $\theta \in [0, 1]^{D_{\text{in}}}$ that independently flips the $d$'th bit with probability $\theta_d$, i.e. for $\boldsymbol{x}, \boldsymbol{z} \in \{0, 1\}^{D_{\text{in}}}$ and $\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})$ we have $\Pr[z_d \neq x_d] = \theta_d$.

**Proposition 5.** *Given an output* $g_n : \{0,1\}^{D_{\text{in}}} \to \Delta_{|\mathbb{Y}|}$ *mapping to scores from the* $|\mathbb{Y}|$*-dimensional probability simplex* $\Delta_{|\mathbb{Y}|}$*, let* $f_n(\boldsymbol{x}) = \operatorname{argmax}_{y \in \mathbb{Y}} \mathbb{E}_{\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})} [g_n(\boldsymbol{z})_y]$ *be the corresponding smoothed classifier with* $\boldsymbol{\theta} \in [0,1]^{D_{\text{in}}}$*. Given an input* $\boldsymbol{x} \in \{0,1\}^{D_{\text{in}}}$ *and smoothed prediction* $y_n = f_n(\boldsymbol{x})$*, let* $\mu = \mathbb{E}_{\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})} [g_n(\boldsymbol{z})_y]$ *and* $\sigma^2 = \operatorname{Var}_{\boldsymbol{z} \sim \mathcal{F}(\boldsymbol{x}, \boldsymbol{\theta})} [g_n(\boldsymbol{z})_y]$*. Then,* $\forall \boldsymbol{x}' \in \mathbb{H}^{(n)} : f_n(\boldsymbol{x}') = y_n$ *with* $\mathbb{H}^{(n)}$ *defined as in Eq. 2,* $w_d = \ln\left(\frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}\right)$*,* $\eta = \ln\left(1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2\right)$ *and* $\kappa = 0$*.*

*Proof.* Based on our definition of the base certificate interface from Section 5, we must show that $\forall \boldsymbol{x}' \in \mathbb{H} : f_n(\boldsymbol{x}') = y_n$ with

$$\mathbb{H} = \left\{ \boldsymbol{x}' \in \{0,1\}^{D_{\text{in}}} \;\middle|\; \sum_{d=1}^{D_{\text{in}}} \ln\left(\frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}\right) \cdot |x'_d - x_d|^0 < \ln\left(1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2\right) \right\}, \tag{61}$$

Because all bits are flipped independently, our probability mass function $\pi_{\boldsymbol{x}}(\boldsymbol{z}) = \Pr_{\tilde{\boldsymbol{z}} \sim \Psi(\boldsymbol{x})} [\tilde{\boldsymbol{z}} = \boldsymbol{z}]$ factorizes:

$$\pi_{\boldsymbol{x}}(\boldsymbol{z}) = \prod_{d=1}^{D_{\text{in}}} \pi_{x_d}(z_d) \tag{62}$$

with

$$\pi_{x_d}(z_d) = \begin{cases} \theta_d & \text{if } z_d \neq x_d \\ 1 - \theta_d & \text{else} \end{cases}. \tag{63}$$

Thus, our expected likelihood ratio can be written as

$$\sum_{\boldsymbol{z} \in \{0,1\}^{D_{\text{in}}}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} = \sum_{\boldsymbol{z} \in \{0,1\}^{D_{\text{in}}}} \prod_{d=1}^{D_{\text{in}}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)} = \prod_{d=1}^{D_{\text{in}}} \sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)}. \tag{64}$$

For each dimension $d$, we can distinguish two cases: If both the perturbed and unperturbed input are the same in dimension $d$, i.e. $x'_d = x_d$, then $\frac{\pi_{x'_d}(\boldsymbol{z})}{\pi_{x_d}(\boldsymbol{z})} = 1$ and thus

$$\sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)} = \sum_{z_d \in \{0,1\}} \pi_{x'_d}(z_d) = \theta_d + (1 - \theta_d) = 1. \tag{65}$$

If the perturbed and unperturbed input differ in dimension $d$, then

$$\sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)} = \frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}. \tag{66}$$

Therefore, the expected likelihood ratio is

$$\prod_{d=1}^{D_{\text{in}}} \sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)} = \prod_{d=1}^{D_{\text{in}}} \left(\frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}\right)^{|x'_d - x_d|}. \tag{67}$$

Due to Theorem 1 (and using $\nu = \mu$ when computing the variance), we know that our prediction is robust, i.e. $f_n(\boldsymbol{x}') = y_n$, if

$$\sum_{\boldsymbol{z} \in \{0,1\}^{D_{\text{in}}}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} < 1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2 \tag{68}$$

$$\iff \prod_{d=1}^{D_{\text{in}}} \left(\frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}\right)^{|x'_d - x_d|} < 1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2 \tag{69}$$

$$\iff \sum_{d=1}^{D_{\text{in}}} \ln\left(\frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}\right) |x'_d - x_d| < \ln\left(1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2\right). \tag{70}$$

Because $x_d$ and $x'_d$ are binary, the last inequality is equivalent to

$$\sum_{d=1}^{D_{\text{in}}} \ln\left(\frac{(1-\theta_d)^2}{\theta_d} + \frac{(\theta_d)^2}{1-\theta_d}\right)|x'_d - x_d|^0 < \ln\left(1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2\right). \tag{71}$$

□

### B.2.2 Sparsity-aware Variance smoothing for perturbations of binary data

Sparsity-aware randomized smoothing (Bojchevski et al., 2020) is an alternative smoothing approach for binary data. It uses different probabilities for randomly deleting ($1 \to 0$) and adding ($0 \to 1$) bits to preserve data sparsity. For a random variable $\boldsymbol{z}$ distributed according to the sparsity-aware distribution $\mathcal{S}(\boldsymbol{x}, \boldsymbol{\theta}^+, \boldsymbol{\theta}^-)$ with $\boldsymbol{x} \in \{0,1\}^{D_{\text{in}}}$ and addition and deletion probabilities $\boldsymbol{\theta}^+, \boldsymbol{\theta}^- \in [0,1]^{D_{\text{in}}}$, we have:

$$\Pr[z_d = 0] = \left(1 - \theta_d^+\right)^{1-x_d} \cdot \left(\theta_d^-\right)^{x_d},$$
$$\Pr[z_d = 1] = \left(\theta_d^+\right)^{1-x_d} \cdot \left(1 - \theta_d^-\right)^{x_d}.$$

The Bernoulli smoothing distribution we discussed in the previous section is a special case of sparsity-aware smoothing with $\boldsymbol{\theta}^+ = \boldsymbol{\theta}^-$. The runtime of the robustness certificate derived by Bojchevski et al. (2020) increases exponentially with the number of unique values in $\boldsymbol{\theta}^+$ and $\boldsymbol{\theta}^-$, which makes it unsuitable for localized smoothing. Variance smoothing, on the other hand, allows us to efficiently compute a certificate in closed form.

**Proposition 6.** *Given an output $g_n : \mathbb{R}^{D_{\text{in}}} \to \Delta_{|\mathbb{Y}|}$ mapping to scores from the $|\mathbb{Y}|$-dimensional probability simplex $\Delta_{|\mathbb{Y}|}$, let $f_n(\boldsymbol{x}) = \operatorname{argmax}_{y \in \mathbb{Y}} \mathbb{E}_{\boldsymbol{z} \sim \mathcal{S}(\boldsymbol{x}, \boldsymbol{\theta}^+, \boldsymbol{\theta}^-)}\left[g_n(\boldsymbol{z})_y\right]$ be the corresponding smoothed classifier with $\boldsymbol{\theta}^+, \boldsymbol{\theta}^- \in [0,1]^{D_{\text{in}}}$. Given an input $\boldsymbol{x} \in \{0,1\}^{D_{\text{in}}}$ and smoothed prediction $y_n = f_n(\boldsymbol{x})$, let $\mu = \mathbb{E}_{\boldsymbol{z} \sim \mathcal{S}(\boldsymbol{x}, \boldsymbol{\theta}^+, \boldsymbol{\theta}^-)}\left[g_n(\boldsymbol{z})_y\right]$ and $\sigma^2 = \operatorname{Var}_{\boldsymbol{z} \sim \mathcal{S}(\boldsymbol{x}, \boldsymbol{\theta}^+, \boldsymbol{\theta}^-)}\left[g_n(\boldsymbol{z})_y\right]$. Then, $\forall \boldsymbol{x}' \in \mathbb{H} : f_n(\boldsymbol{x}') = y$ for*

$$\mathbb{H} = \left\{\boldsymbol{x}' \in \{0,1\}^{D_{\text{in}}} \mid \sum_{d=1}^{D_{\text{in}}} \gamma_d^+ \cdot \mathrm{I}\left[x_d = 0 \neq x'_d\right] + \gamma_d^- \cdot \mathrm{I}\left[x_d = 1 \neq x'_d\right] < \eta\right\}, \tag{72}$$

*where $\boldsymbol{\gamma}^+, \boldsymbol{\gamma}^- \in \mathbb{R}^{D_{\text{in}}}$, $\gamma_d^+ = \ln\left(\frac{\left(\theta_d^-\right)^2}{1-\theta_d^+} + \frac{\left(1-\theta_d^-\right)^2}{\theta_d^+}\right)$, $\gamma_d^- = \ln\left(\frac{\left(1-\theta_d^+\right)^2}{\theta_d^-} + \frac{\left(\theta_d^+\right)^2}{1-\theta_d^-}.\right)$ and $\eta = \ln\left(1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2\right)$.*

*Proof.* Just like with the Bernoulli distribution we discussed in the previous section, all bits are flipped independently, meaning our probability mass function $\pi_{\boldsymbol{x}}(\boldsymbol{z}) = \Pr_{\tilde{\boldsymbol{z}} \sim \Psi(\boldsymbol{x})}\left[\tilde{\boldsymbol{z}} = \boldsymbol{z}\right]$ factorizes:

$$\pi_{\boldsymbol{x}}(\boldsymbol{z}) = \prod_{d=1}^{D_{\text{in}}} \pi_{x_d}(z_d) \tag{73}$$

with

$$\pi_{x_d}(z_d) = \begin{cases} \theta_d & \text{if } z_d \neq x_d \\ 1 - \theta_d & \text{else} \end{cases}. \tag{74}$$

As before, our expected likelihood ratio can be written as

$$\sum_{\boldsymbol{z} \in \{0,1\}^{D_{\text{in}}}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} = \sum_{\boldsymbol{z} \in \{0,1\}^{D_{\text{in}}}} \prod_{d=1}^{D_{\text{in}}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)} = \prod_{d=1}^{D_{\text{in}}} \sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)}. \tag{75}$$

We can now distinguish three cases. If both the perturbed and unperturbed input are the same in dimension $d$, i.e. $x'_d = x_d$, then $\frac{\pi_{x'_d}(\boldsymbol{z})}{\pi_{x_d}(\boldsymbol{z})} = 1$ and thus

$$\sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)} = \sum_{z_d \in \{0,1\}} \pi_{x'_d}(z_d) = 1. \tag{76}$$

If $x'_d = 1$ and $x_d = 0$, i.e. a bit was added, then

$$\sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(\boldsymbol{z})^2}{\pi_{x_d}(\boldsymbol{z})} = \sum_{z_d \in \{0,1\}} \frac{\pi_1(z_d)^2}{\pi_0(z_d)} = \frac{\pi_1(0)^2}{\pi_0(0)} + \frac{\pi_1(1)^2}{\pi_0(1)} = \frac{\left(\theta_d^-\right)^2}{1-\theta_d^+} + \frac{\left(1-\theta_d^-\right)^2}{\theta_d^+} \tag{77}$$

If $x'_d = 0$ and $x_d = 1$, i.e. a bit was deleted, then

$$\sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(\boldsymbol{z})^2}{\pi_{x_d}(\boldsymbol{z})} = \sum_{z_d \in \{0,1\}} \frac{\pi_0(z_d)^2}{\pi_1(z_d)} = \frac{\pi_0(0)^2}{\pi_1(0)} + \frac{\pi_0(1)^2}{\pi_1(1)} = \frac{\left(1-\theta_d^+\right)^2}{\theta_d^-} + \frac{\left(\theta_d^+\right)^2}{1-\theta_d^-}. \tag{78}$$

Therefore, the expected likelihood ratio is

$$\prod_{d=1}^{D_{\text{in}}} \sum_{z_d \in \{0,1\}} \frac{\pi_{x'_d}(z_d)^2}{\pi_{x_d}(z_d)} \tag{79}$$

$$= \prod_{d=1}^{D_{\text{in}}} \left( \frac{\left(\theta_d^-\right)^2}{1-\theta_d^+} + \frac{\left(1-\theta_d^-\right)^2}{\theta_d^+} \right)^{\mathrm{I}\left[x_d = 0 \neq x'_d|\right]} \left( \frac{\left(1-\theta_d^+\right)^2}{\theta_d^-} + \frac{\left(\theta_d^+\right)^2}{1-\theta_d^-} \right)^{\mathrm{I}\left[x_d = 1 \neq x'_d|\right]} \tag{80}$$

$$= \prod_{d=1}^{D_{\text{in}}} \exp\left(\gamma_d^+\right)^{\mathrm{I}\left[x_d = 0 \neq x'_d|\right]} \cdot \exp\left(\gamma_d^-\right)^{\mathrm{I}\left[x_d = 1 \neq x'_d|\right]}. \tag{81}$$

In the last equation, we have simple used the shorthands $\gamma_d^+$ and $\gamma_d^-$, as defined in Proposition 6 Due to Theorem 1 (and using $\nu = \mu$ when computing the variance), we know that our prediction is robust, i.e. $f_n(\boldsymbol{x}') = y_n$, if

$$\sum_{\boldsymbol{z} \in \{0,1\}^{D_{\text{in}}}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} < 1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2 \tag{82}$$

$$\iff \prod_{d=1}^{D_{\text{in}}} \exp\left(\gamma_d^+\right)^{\mathrm{I}\left[x_d = 0 \neq x'_d|\right]} \cdot \exp\left(\gamma_d^-\right)^{\mathrm{I}\left[x_d = 1 \neq x'_d|\right]} < 1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2 \tag{83}$$

$$\iff \sum_{d=1}^{D_{\text{in}}} \gamma_d^+ \cdot \mathrm{I}\left[x_d = 0 \neq x'_d|\right] \cdot \gamma_d^- \cdot \mathrm{I}\left[x_d = 1 \neq x'_d|\right] < \ln\left(1 + \frac{1}{\sigma^2}\left(\mu - \frac{1}{2}\right)^2\right). \tag{84}$$

□

It should be noted that this certificate does not comply with our interface for base certificates Section 5, meaning we can not directly use it to certify robustness to norm-bound perturbations using our collective linear program from Section 6. We can however use it to certify collective robustness to the more refined threat model used in (Schuchardt et al., 2021): Let the set of admissible perturbed inputs be $\mathbb{B}_{\boldsymbol{x}} = \left\{\boldsymbol{x}' \in \{0,1\}^{D_{\text{in}}} \mid \sum_{d=1}^{D_{\text{in}}} \left[x_d = 0 \neq x'_d|\right] \leq \epsilon^+ \wedge \sum_{d=1}^{D_{\text{in}}} \left[x_d = 1 \neq x'_d|\right] \leq \epsilon^-\right\}$ with $\epsilon^+, \epsilon^y \in \mathbb{N}_0$ specifying the number of bits the adversary is allowed to add or delete. We can now follow the procedure outlined in Section 6 to combine the per-prediction base certificates into a collective certificate for our new collective perturbation model. As discussed in, we can bound the number of predictions that are robust to simultaneous attacks by minimizing the number of predictions that are certifiably robust according to their base certificates:

$$\min_{\boldsymbol{x}' \in \mathbb{B}_{\boldsymbol{x}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[f_n(\boldsymbol{x}') = y_n\right] \geq \min_{\boldsymbol{x}' \in \mathbb{B}_{\boldsymbol{x}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[\boldsymbol{x}' \in \mathbb{H}^{(n)}\right]. \tag{85}$$

Inserting the linear inequalities characterizing our perturbation model and base certificates results in:

$$\min_{\boldsymbol{x}' \in \{0,1\}^{D_{\text{in}}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[\sum_{d=1}^{D_{\text{in}}} \gamma_d^+ \cdot \mathrm{I}\left[x_d = 0 \neq x'_d\right] + \gamma_d^- \cdot \mathrm{I}\left[x_d = 1 \neq x'_d\right] < \eta^{(n)}\right] \tag{86}$$

$$\text{s.t.} \quad \sum_{d=1}^{D_{\text{in}}} \left[x_d = 0 \neq x'_d|\right] \leq \epsilon^+, \quad \sum_{d=1}^{D_{\text{in}}} \left[x_d = 1 \neq x'_d|\right] \leq \epsilon^-. \tag{87}$$

Instead of optimizing over the perturbed input $\boldsymbol{x}'$, we can define two vectors $\boldsymbol{b}^+, \boldsymbol{b}- \in \{0,1\}^{D_{\text{in}}}$ that indicate in which dimension bits were added or deleted. Using these new variables, Eq. 86 can be rewritten as

$$\min_{\boldsymbol{b}^+,\boldsymbol{b}^- \in \{0,1\}^{D_{\text{in}}}} \sum_{n \in \mathbb{T}} \mathrm{I}\left[\left(\boldsymbol{\gamma}^+\right)^T \boldsymbol{b}^+ + \left(\boldsymbol{\gamma}^-\right)^T \boldsymbol{b}^- < \eta^{(n)}\right] \tag{88}$$

$$\text{s.t.} \quad \text{sum}\{\boldsymbol{b}^+\} \leq \epsilon^+, \quad \text{sum}\{\boldsymbol{b}^-\} \leq \epsilon^-, \tag{89}$$

$$\sum_{d|x_d=1} b_d^+ = 0, \quad \sum_{d|x_d=0} b_d^- = 0. \tag{90}$$

The last two constraints ensure that bits can only be deleted where $x_d = 1$ and bits can only be added where $x_d = 0$. Finally, we can use the procedure for replacing the indicator functions with indicator variables that we discussed in Section 6). Let $\underline{\eta}^{(n)}$ be the minimum values the weighted sums in the objective function can take on:

$$\underline{\eta}^{(n)} = \min_{\boldsymbol{b}^+,\boldsymbol{b}^- \in \{0,1\}^{D_{\text{in}}}} \left(\boldsymbol{\gamma}^+\right)^T \boldsymbol{b}^+ + \left(\boldsymbol{\gamma}^-\right)^T \boldsymbol{b}^- \tag{91}$$

$$\text{s.t.} \quad \text{sum}\{\boldsymbol{b}^+\} \leq \epsilon^+, \quad \text{sum}\{\boldsymbol{b}^-\} \leq \epsilon^-, \tag{92}$$

$$\sum_{d|x_d=1} b_d^+ = 0, \quad \sum_{d|x_d=0} b_d^- = 0. \tag{93}$$

The above problem can be solved by finding all negative entries of $\boldsymbol{\gamma}^+$ and $\boldsymbol{\gamma}^-$ and then summing up the $\min\left(\text{sum}\left\{1-\boldsymbol{x}\right\}, b_d^+\right)$ (or $\min\left(\text{sum}\left\{\boldsymbol{x}\right\}, b_d^-\right)$, respectively) smallest ones. Using these $\underline{\eta}^{(n)}$ and binary indicator variables $\boldsymbol{t} \in \{0,1\}^{D_{\text{out}}}$, we can restate the above problem as the mixed-integer problem

$$\min_{\boldsymbol{b}^+,\boldsymbol{b}^- \in \{0,1\}^{D_{\text{in}}}, \boldsymbol{t} \in \{0,1\}^{D_{\text{out}}}} \sum_{n \in \mathbb{T}} t_n \tag{94}$$

$$\text{s.t.} \quad \left(\boldsymbol{\gamma}^+\right)^T \boldsymbol{b}^+ + \left(\boldsymbol{\gamma}^-\right)^T \boldsymbol{b}^- \geq t_n \underline{\eta}^{(n)} + (1-t_n)\eta^{(n)}, \tag{95}$$

$$\text{sum}\{\boldsymbol{b}^+\} \leq \epsilon^+, \quad \text{sum}\{\boldsymbol{b}^-\} \leq \epsilon^-, \tag{96}$$

$$\sum_{d|x_d=1} b_d^+ = 0, \quad \sum_{d|x_d=0} b_d^- = 0. \tag{97}$$

The first constraint ensures that $t_n$ can only be set to 0 if the l.h.s. is greater or equal $\eta_n$, i.e. only when the base certificate can no longer guarantee robustness. The efficiency of the certificate can be improved by applying any of the techniques discussed in Section A.

## C Monte Carlo randomized smoothing

To make predictions and certify robustness, randomized smoothing requires computing certain properties of the distribution of a base model's output, given an input smoothing distribution. For example, the certificate of Cohen et al. (2019) assumes that the smoothed model $f$ predicts the most likely label output by base model $g$, given a smoothing distribution $\mathcal{N}(\mathbf{0}, \sigma \cdot \mathbf{1})$: $f(\boldsymbol{x}) = \text{argmax}_{y \in \mathbb{Y}} \Pr_{\boldsymbol{z} \sim \mathcal{N}(\mathbf{0}, \sigma \cdot \mathbf{1})}\left[g(\boldsymbol{x}+\boldsymbol{z}) = y\right]$. To certify the robustness of a smoothed prediction $y = f(\boldsymbol{x})$ for a specific input x, we have to compute the probability $q = \Pr_{\boldsymbol{z} \sim \mathcal{N}(\mathbf{0}, \sigma \cdot \mathbf{1})}\left[g(\boldsymbol{x}+\boldsymbol{z}) = y\right]$ to then calculate the maximum certifiable radius $\sigma \Phi^{-1}(q)$ with standard-normal inverse CDF $\Phi^{-1}$. For complicated models like deep neural networks, computing such properties in closed form is usually not tractable. Instead, they have to be estimated using Monte Carlo sampling. The result are predictions and certificates that only hold with a certain probability.

Randomized smoothing with Monte Carlo sampling usually consists of three distinct steps. First, a small number of samples $N_1$ from the smoothing distribution are used to generate a candidate prediction $\hat{y}$, e.g. the most frequently predicted class. Then, a second round of $N_2$ samples is taken and a statistical test is used to determine whether the candidate prediction is likely to be the actual prediction of smoothed classifier $f$, i.e. whether $\hat{y} = f(\boldsymbol{x})$ with a certain probability (1 - $\alpha_1$). If this is not the case, one has to abstain from making a prediction (or generate a new candidate

prediction). To certify the robustness of prediction $\hat{y}$, a final round of $N_3$ samples is taken to estimate all quantities needed for the certificate. In the case of (Cohen et al., 2019), we need to estimate the probability $q = \Pr_{\boldsymbol{z}\sim\mathcal{N}(\mathbf{0},\sigma\cdot\mathbf{1})}[g(\boldsymbol{x}+\boldsymbol{z}) = \hat{y}]$ to compute the certificate $\sigma\Phi^{-1}(q)$, whose strength is monotonically increasing in $q$. To ensure that the certificate holds with high probability (1 - $\alpha_2$), we have to compute a probabilistic lower bound $\underline{q} \leq q$. If one wants to certify robustness for all predictions, as we do in our experiments, one can also use the same samples for the abstention test and the certificates. One particularly simple abstention mechanism is to just compute the Monte Carlo randomized smoothing certificate to determine whether $\forall \boldsymbol{x}' \in \{\boldsymbol{x}\} : f(\boldsymbol{x}') = \hat{y}$ with high probability, i.e. whether the prediction is robust to input $\boldsymbol{x}'$ that is the result of "perturbing" clean input $\boldsymbol{x}$ with zero adversarial budget.

In the following, we discuss how we perform Monte Carlo randomized smoothing for our base certificates, as well as the baselines we use for our experimental evaluation. In Section C.4, we discuss how we account for the multiple comparisons problem, i.e. the fact that we are not just trying to probabilistically certify a single prediction, but multiple predictions at once.

### C.1 Monte Carlo base certificates for continuous data

For our base certificates for continuous data, we follow the approach we already discussed in the previous paragraphs (recall that the certificate of Cohen et al. (2019) is a special case of our certificate with Gaussian noise for $l_2$ perturbations). We are given an input space $\mathbb{X}^{D_{\text{in}}}$, label space $\mathbb{Y}$, base model (or – in the case of multi-output classifiers – base model output) $g : \mathbb{X}^{D_{\text{in}}} \to \mathbb{Y}$ and smoothing distribution $\Psi(\boldsymbol{x})$ (either multivariate Gaussian or multivariate uniform). To generate a candidate prediction, we apply the base classifier to $N_1$ samples from the smoothing distribution in order to obtain predictions $\left(y^{(1)}, \ldots, y^{(N_1)}\right)$ and compute the majority prediction $\hat{y} = \operatorname{argmax}_{y\in\mathbb{Y}} \left\{n \mid y^{(n)} = \hat{y}\right\}$. Recall that for Gaussian and uniform noise, our certificate guarantees $\forall \boldsymbol{x}' \in \mathbb{H} : f(\boldsymbol{x}) = \hat{y}$ with

$$\mathbb{H} = \left\{ \boldsymbol{x}' \in \mathbb{X}^{D_{\text{in}}} \;\middle|\; \sum_{d=1}^{D_{\text{in}}} w_d \cdot |x'_d - x_d|^p < \eta \right\}$$

with $\eta = \left(\Phi^{-1}(q)\right)^2$ or $\eta = \Phi^{-1}(q)$ (depending on the distribution), $q = \Pr_{\boldsymbol{z}\sim\mathcal{N}(\mathbf{0},\sigma\cdot\mathbf{1})}[g(\boldsymbol{x}+\boldsymbol{z}) = \hat{y}]$ and standard-normal inverse CDF $\Phi^{-1}$. To obtain a probabilistic certificate that holds with high probability $1-\alpha$, we need a probabilistic lower bound on $\eta$. Both $\eta$ are monotonically increasing in $q$, i.e. we can bound them by finding a lower bound $\underline{q}$ on $q$. For this, we take $N_2$ more samples from the smoothing distribution and compute a Clopper-Pearson lower confidence bound (Clopper & Pearson, 1934) on $q$. For abstentions, we use the aforementioned simple mechanism: We test whether $\boldsymbol{x} \in \mathbb{H}$. Given the definition of $\mathbb{H}$, this is equivalent to testing whether

$$\begin{aligned} & 0 < \Phi^{-1}(\underline{q}) \\ \iff & \Phi(0) < \underline{q} \\ \iff & 0.5 < \underline{q}. \end{aligned}$$

If $\underline{q} \leq 0.5$, we abstain.

### C.2 Monte Carlo variance smoothing

In variance smoothing, we smooth a model's softmax scores. That is, we are given an input space $\mathbb{X}^{D_{\text{in}}}$, label space $\mathbb{Y}$, base model (or – in the case of multi-output classifiers – base model output) $g : \mathbb{X}^{D_{\text{in}}} \to \Delta_{|\mathbb{Y}|}$ with $|\mathbb{Y}|$-dimensional probability simplex $\Delta_{|\mathbb{Y}|}$ and smoothing distribution $\Psi(\boldsymbol{x})$ (Bernoullli or sparsity-aware noise, in the case of binary data). To generate a candidate prediction, we apply the base classifier to $N_1$ samples from the smoothing distribution in order to obtain vectors $\left(\boldsymbol{s}^{(1)}, \ldots, \boldsymbol{s}^{(N_1)}\right)$ with $\boldsymbol{s} \in \Delta_{|\mathbb{Y}|}$, compute the average softmax scores $\overline{\boldsymbol{s}} = \frac{1}{N_1}\sum_{n=1}^{N} \boldsymbol{s}$ and select the label with the highest score $\hat{y} = \arg\max_y \overline{s}_y$.

Recall that our certificate guarantees robustness if the optimal value of the following optimization problem is greater than $0.5$:

$$\min_{h:\mathbb{X}\to\mathbb{R}} \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x}')}\left[h(\boldsymbol{z})\right] \tag{98}$$

$$\text{s.t.} \quad \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[h(\boldsymbol{z})\right] \geq \mu, \quad \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[\left(h(\boldsymbol{z})-\nu\right)^2\right] \leq \sigma^2, \tag{99}$$

with $\mu = \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[g(\boldsymbol{z})_{\hat{y}}\right]$, $\sigma^2 = \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[\left(g(\boldsymbol{z})_{\hat{y}}-\nu\right)^2\right]$ and a fixed scalar $\nu \in \mathbb{R}$. To obtain a probabilistic certificate, we have to compute a probabilistic lower bound on the optimal value of the optimization problem. Because it is a minimization problem, this can be achieved by loosening its constraints, i.e. computing a probabilistic lower bound $\underline{\mu}$ on $\mu$ and a probabilistic upper bound $\overline{\sigma^2}$ on $\sigma^2$.

Like in CDF-smoothing (Kumar et al., 2020), we bound the parameters using CDF-based nonparametric confidence intervals. Let $F(s) = \Pr_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[g(\boldsymbol{z})_{\hat{y}} \leq s\right]$ be the CDF of the distribution of $g_{\hat{y}}$ under the smoothing distribution $\Psi(\boldsymbol{x})$. Define $M$ thresholds $\leq 0\tau_1 \leq \tau_2 \ldots, \tau_{M-1} \leq \tau_M \leq 1$ with $\forall m : \tau_m \in [0,1]$. We then take $N_2$ samples $\boldsymbol{x}^{(1)}, \ldots, \boldsymbol{x}^{(N_2)}$ from the smoothing distribution to compute the empirical CDF $\tilde{F}(s) = \sum_{n=1}^{N_2} \mathrm{I}\left[g(\boldsymbol{z}^{(n)})_{\hat{y}} \leq s\right]$. We can then use the Dvoretzky-Keifer-Wolfowitz inequality (Dvoretzky et al., 1956) to compute an upper bound $\hat{F}$ and a lower bound $\underline{F}$ on the CDF of $g_{\hat{y}}$:

$$\underline{F}(s) = \max\left(\tilde{F}(s) - \upsilon, 0\right) \leq F(s) \leq \min\left(\tilde{F}(s) + \upsilon, 1\right) = \overline{F}(s), \tag{100}$$

with $\upsilon = \sqrt{\frac{\ln 2/\alpha}{2\cdot N_2}}$, which holds with high probability $(1-\alpha)$. Using these bounds on the CDF, we can bound $\mu = \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[g(\boldsymbol{z})_{\hat{y}}\right]$ as follows (Anderson, 1969):

$$\mu \geq \tau_M - \tau_1\overline{F}(\tau_1) + \sum_{m=1}^{M-1}\left(\tau_{m+1}-\tau_m\right)\overline{F}(\tau_m). \tag{101}$$

The parameter $\sigma^2 = \mathbb{E}_{\boldsymbol{z}\sim\Psi(\boldsymbol{x})}\left[\left(g(\boldsymbol{z})_{\hat{y}}-\nu\right)^2\right]$ can be bounded in a similar fashion. Define $\xi_0, \ldots, \xi_M \in \mathbb{R}_+$ with:

$$\begin{aligned}
\xi_0 &= \max_{\kappa\in[0,\tau_1]}\left((\kappa-\nu)^2\right) \\
\xi_M &= \max_{\kappa\in[\tau_M,1]}\left((\kappa-\nu)^2\right) \\
\xi_m &= \max_{\kappa\in[\tau_m,\tau_m+1]}\left((\kappa-\nu)^2\right) \quad \forall m \in \{1,\ldots,M-1\},
\end{aligned} \tag{102}$$

i.e. compute the maximum squared distance to $\nu$ within each bin $[\tau_m, \tau_{m+1}]$. Then:

$$\sigma^2 \leq \xi_0 F(\tau_1) + \xi_M\left(1 - F(\tau_M)\right) + \sum_{m=1}^{M-1}\xi_m\left(F(\tau_{m+1} - F(\tau_m)\right) \tag{103}$$

$$= \xi_M + \sum_{m=1}^{M-1}\left(\xi_{m-1}-\xi_m\right)F(\tau_m) \tag{104}$$

$$\leq \xi_M + \sum_{m=1}^{M-1}\operatorname{sgn}\left(\xi_{m-1}-\xi_m\right)\overline{F}(\tau_m) + \left(1-\operatorname{sgn}\left(\xi_{m-1}-\xi_m\right)\right)\underline{F}(\tau_m) \tag{105}$$

with probability $(1-\alpha)$. In the first inequality, we bound the expected squared distance from $\nu$ by assuming that the probability mass in each bin $[\tau_m, \tau_{m+1}]$ is concentrated at the farthest point from $\nu$. The equality is a result of reordering the telescope sum. In the second inequality, we upper-bound the CDF where it is multiplied with a non-negative value and lower-bound it where it is multiplied with a negative value.

With the probabilistic bounds $\underline{\mu}$ and $\overline{\sigma^2}$ we can now – in principle – evaluate our robustness certificate, i.e. check whether

$$\sum_{\boldsymbol{z}\in\mathbb{X}}\frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} < 1 + \frac{1}{\overline{\sigma^2} - \left(\underline{\mu}-\nu\right)^2}\left(\underline{\mu} - \frac{1}{2}\right)^2. \tag{106}$$

where the $\pi$ are the probability mass functions of smoothing distributions $\Psi(\boldsymbol{x})$ and $\Psi(\boldsymbol{x}')$. But one crucial detail of Theorem 1 underlying the certificate was that it only holds for $\nu \leq \mu$, i.e. only when this condition is fulfilled can we compute the certificate in closed form by solving the corresponding dual problem. To use the method with Monte Carlo sampling, one has to ensure that $\nu \leq \underline{\mu}$ by first computing $\underline{\mu}$ and then choosing some smaller $\nu$.

In our experiments, we use an alternative method that allows us to use arbitrary $\nu$: From our proof of Theorem 1we know that the dual problem of Eq. 98 is

$$\max_{\alpha,\beta\geq 0} \alpha\underline{\mu} - \beta\overline{\sigma^2} - \frac{\alpha^2}{4\beta} + \frac{\alpha}{2\beta} - \alpha\nu + \nu - \frac{1}{4\beta}\sum_{\boldsymbol{z}\in\mathbb{X}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})}, \tag{107}$$

Instead of trying to find an optimal $\alpha$ (which causes problems in subsequent derivations if $\nu \nleq \underline{\mu}$), we can simply choose $\alpha = 1$. By duality, the result is still a lower bound on the primal problem, i.e. the certificate remains valid. The dual problem becomes

$$\max_{\beta\geq 0} \underline{\mu} - \beta\overline{\sigma^2} + \frac{1}{4\beta} - \frac{1}{4\beta}\sum_{\boldsymbol{z}\in\mathbb{X}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})}. \tag{108}$$

The problem is concave in $\beta$ (because the expected likelihood ratio is $\geq 1$). Finding the optimal $\beta$, comparing the result to $0.5$ and solving for the expected likelihood ratio, shows that a prediction is robust if

$$\sum_{\boldsymbol{z}\in\mathbb{X}} \frac{\pi_{\boldsymbol{x}'}(\boldsymbol{z})^2}{\pi_{\boldsymbol{x}}(\boldsymbol{z})} < 1 + \frac{1}{\overline{\sigma^2}}\left(\underline{\mu} - \frac{1}{2}\right)^2. \tag{109}$$

For our abstention mechanism, like in the previous section, we compute the certificate $\mathbb{H}$ and then test whether $\boldsymbol{x} \in \mathbb{H}$. In the case of Bernoulli smoothing and sparsity-aware smoothing), this corresponds to testing whether

$$1 < \ln\left(1 + \frac{1}{\overline{\sigma^2}}\left(\underline{\mu} - \frac{1}{2}\right)\right) \tag{110}$$

$$\iff \underline{\mu} > \frac{1}{2}. \tag{111}$$

### C.3 Monte Carlo center smoothing

While we can not use center smoothing as a base certificate, we benchmark our method against it during our experimental evaluation. The generation of candidate predictions, the abstention mechanism and the certificate are explained in (Kumar & Goldstein, 2021). The authors allow multiple options for generating candidate predictions. We use the "$\beta$ minimum enclosing ball" with $\beta = 2$ that is based on pair-wise distance calculations.

### C.4 Multiple comparisons problem

The first step of our collective certificate is to compute one base certificate for each of the $D_{\text{out}}$ predictions of the multi-output classifier. With Monte Carlo randomized smoothing, we want all of these probabilistic certificates to simultaneously hold with a high probability $(1 - \alpha)$. But as the number of certificates increases, so does the probability of at least one of them being invalid. To account for this *multiple comparisons proble*, we use Bonferroni (Bonferroni, 1936) correction, i.e. compute each Monte Carlo certificate such that it holds with probability $(1 - \frac{\alpha}{n})$.

Fischer et al. (2021) propose to use the strictly better Holm (Holm, 1979) correction for randomized smoothing of multi-output classifiers. Holm correction can be used to correct for the multiple comparisons problem when performing multiple hypothesis tests. Given $N$ hypotheses, their $p$-values are ordered in ascending order $p_1, \ldots, p_N$. Starting at $i = 1$, the $i$'th hypothesis is rejected if $p_i < \frac{\alpha}{N+1-i}$, until one reaches an $i$ such that $p_i \geq \frac{\alpha}{N+1-i}$. Fischer et al. (2021) use Holm correction to evaluate hypothesis tests needed for certifying their particular notion of collective robustness (not a single prediction can be attacked by the adversary). Because of the direct correspondence of Clopper-Pearson confidence bounds and binomial tests (given parameter $\alpha$, Clopper-Pearson yields the largest lower bound such that the hypothesis of the binomial test can be rejected), one can

also use Holm correction when bounding the probability of a prediction $\Pr_{\boldsymbol{z}\sim\Psi^{(n)}}[g_n(\boldsymbol{z}) = y]$ via Clopper-Pearson confidence bounds (which is necessary for certificates like (Cohen et al., 2019)). For this, one has to impose an arbitrary ordering on the $N$ predictions one wants to certify and then compute the first Clopper-Pearson confidence bound with parameter $\frac{\alpha}{1}$, the next one with $\frac{\alpha}{2}$ etc. The result is a certificate that is strictly better than one obtained with Bonferroni correction. In our experiments, we only use this method for the baselines we benchmark our methods against, i.e. we bias the experiments in favor of our baselines. We order the predictions in ascending order based on how large their sample estimate for $\Pr_{\boldsymbol{z}\sim\Psi^{(n)}}[g_n(\boldsymbol{z}) = y]$ is.

# D EXPERIMENTAL SETUP AND ADDITIONAL EXPERIMENTS

In the following, we first explain the metrics we use for measuring the strength of certificates, and how they can be applied to the different types of randomized smoothing certificates used in our experiments. We then discuss the experimental setup, as well hyperparameters and additional experimental results for our semantic segmentation Section D.2 and node classification Section 8.2 experiments.

## D.1 METRICS

We use two metrics for measuring certificate strength: Certified accuracy (i.e. the percentage of correct and certifiably robust predictions) and certified ratio (i.e. the percentage of certifiably robust predictions, regardless of correctness). We use Monte Carlo randomized smoothing (see Section C. Therefore, we may have to abstain from making predictions. Abstentions are counted as non-robust and incorrect. In the case of center smoothing, either all or none predictions abstain (this is inherent to the method. In our experiments, center smoothing never abstained). In the following, let $\mathbb{Z} = \{d \in \{1, \dots, D_{\text{out}} \mid y_n = \hat{y}_n\}$ be the indices of correct predictions, given an input $\boldsymbol{x}$.

**Naïve collective certificate**. The naïve collective certificate certifies each prediction independently. Like with our base certificates, let $\mathbb{H}^{(n)}$ be the set of perturbed inputs $y_n$ is robust to. Let $\mathbb{B}_{\boldsymbol{x}}$ be the collective perturbation model. Then $\mathbb{L} = \left\{d \in \{1, \dots, D_{\text{out}}\} \mid \mathbb{B}_x \subseteq \mathbb{H}^{(n)}\right\}$ is the set of all certifiably robust predictions. The certified ratio can be computed as $\frac{|\mathbb{L}|}{D_{\text{out}}}$ and the certified accuracy as $\frac{|\mathbb{L} \cap \mathbb{Z}|}{D_{\text{out}}}$.

**Center smoothing** Center smoothing does not determine which predictions are robust, but only how many are. Let $l$ be the number of certifiably robust predictions. The certified ratio can be easily computed as $\frac{k}{D_{\text{out}}}$. For the certified accuracy, we have to make the worst-case assumption that the adversary targets only correct predictions, i.e. $\frac{\max(0, l - (D_{\text{out}} - |\mathbb{Z}|)}{D_{\text{out}}}$

**Collective certificate**. Let $l(\mathbb{T})$ be the optimal value of our collective certificate and set of targeted nodes $\mathbb{T}$. Then both the certified ratio and certified accuracy can be computed via $\frac{l(\mathbb{T})}{D_{\text{out}}}$ with $\mathbb{T} = \{1, \dots, D_{\text{out}}\}$ and $\mathbb{T} = \mathbb{Z}$, respectively.

## D.2 SEMANTIC SEGMENTATION

We first list all parameters and details of our training and certification procedures, before discussing additional experimental results in Section D.2.2.

### D.2.1 EXPERIMENTAL SETUP AND HYPERPARAMETERS

**Model.** As a base model for the semantic segmentation mask, we use a U-Net model (Ronneberger et al., 2015) with a ResNet-18 (He et al., 2016) backbone, as implemented by the Pytorch Segmentation Models library (version 0.13) (Yakubovskiy, 2020). We use the library's default parameters. In particular, the inputs to the U-Net segmentation head are the features of the ResNet model after the first convolutional layer and after each ResNet block (i.e. after every fourth of the subsequent layers). The U-Net segmentation head uses (starting with the original resolution) 16, 32, 64, 128 and 256 convolutional filters for processing the features at the different scales. To avoid dimension mismatches in the segmentation head, all input images are zero-padded to a height and width that is the next multiple of 32.

**Data and preprocessing.** We evaluate our certificates on the Pascal-VOC 2012 segmentation validation set. We do not use the test set, because evaluating metrics like the certified accuracy requires access to the ground-truth labels. For training, we use the 10582 Pascal segmentation masks extracted from the SBD dataset (Hariharan et al., 2011) (referred to as "Pascal trainaug" or "Pascal augmented training set" in other papers). SBD uses a different data split than the official Pascal-VOC 2012 segmentation dataset. We avoid data leakage by removing all training images that appear in the validation set. We downscale both the training and the validation images and ground-truth masks to 50% of their original height and width, so that we can use larger batch sizes and thus

use our compute time to more thoroughly evaluate a larger range of different smoothing distributions. The segmentation masks are downscaled using nearest-neighbor interpolation, the images are downscaled using the $\text{INTER_AREA}$ operation implemented in OpenCV (Bradski, 2000).

**Training and data augmentation.** We initialize our model weights using the weights provided by the Pytorch Segmentation Models library, which were obtained by pre-training on ImageNet. We train our models for $256$ epochs, using Dice loss with batch size $64$ and Adam($lr = 0.001, \beta_1 = 0.9, \beta_2 = 0.999, \epsilon = 10^{-8}, \text{weight_decay} = 0$. Every $8$ epochs, we compute the mean IOU on the validation set. After training, we use the model that achieved the highest validation mean IOU. We apply the following train-time augmentations: Each image is randomly shifted by up to $10\%$ of its height and width, scaled by a factor from $[0.5, 2.0]$ and rotated between $-10$ and $10$ degrees using the ShiftScaleRotate augmentation implemented by the Albumentations library (version $0.5.2$) (Buslaev et al., 2020). The images are than cropped to a fixed size of $128 \times 160$. Where necessary, the images are padded with zeros. Padded parts of the segmentation mask are ignored during training. After these operations, each input is randomly perturbed using a Gaussian distribution with a fixed standard deviation $\sigma \in \{0, 0.01, \ldots, 0.5\}$. All samples are clipped to $[0, 1]$ to retain valid RGB-images.

**Certification.** We evaluate all certificates on the first $50$ images from the validation set that – after downscaling – have a resolution of $166 \times 250$. For our experiments, we use Monte Carlo randomized smoothing (see discussion in Section C). We use $12288$ samples for making smoothed predictions and $153600$ samples for certification. We use the significance parameter $\alpha$ to $0.01$, i.e. all certificates hold with probability $0.99$. For the center smoothing baseline, we use the default parameters suggested by the authors ($\Delta = 0.05$, $\beta = 2$, $\alpha_1 = \alpha_2$). For the naïve collective certificate baseline, we use Holm correction to account for the multiple comparisons problem, which yields strictly better results than Bonferroni correction. For our localized smoothing certificates, we use Bonferroni correction. For our localized smoothing distribution, we partition the input image into a regular grid of size $4 \times 6$ and define minimum standard deviation $\sigma_{\min}$ and maximum standard deviation $\sigma_{\max}$. Let $\mathbb{J}^{(k,l)}$ be the set of all pixel coordinates in grid cell $(k, l)$. To smooth outputs in grid cell $(i, j)$, we use a smoothing distribution $\mathcal{N}(\mathbf{0}, \text{diag}(\boldsymbol{\sigma})$ with, $\forall k \in \{1, \ldots, 4\}, l \in \{1, \ldots, 6\}, d \in \mathbb{J}^{(k,l)}$,

$$\sigma_d = \sigma_{\min} + (\sigma_{\max} - \sigma_{\min}) \cdot \frac{\max\left(|i-k|, |l-j|\right)}{6}, \tag{112}$$

i.e. we linearly interpolate between $\sigma_{\min}$ and $\sigma_{\max}$ based on the $l_\infty$ distance of grid cells $(i, j)$ and $(k, l)$. All results are reported for the relaxed linear programming formulation of our collective certificate (see Section A.4) For each grid cell, we use $\frac{1}{24} = \frac{1}{4 \cdot 6}$ of the samples, which corresponds to $512$ samples for prediction and $6400$ samples for certification.

#### D.2.2 Additional experimental evaluation

As explained in Section 8.1, the objective of our experiments on semantic segmentation is to verify our claim that localized smoothing allows for a better accuracy-robustness trade-off than randomized smoothing with i.i.d. distributions, i.e. it allows us to retain a higher prediction quality and simultaneously provide stronger collective robustness guarantees.

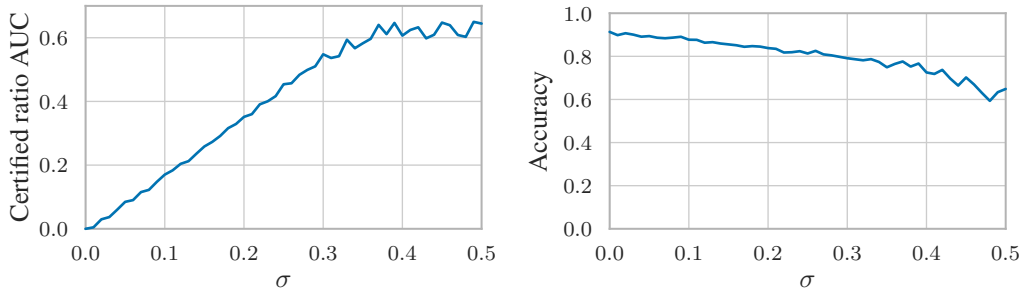
The first step of our evaluation procedure is to evaluate the naïve and the center smoothing baselines for Gaussian standard deviations $\sigma \in \{0.1, 0.2, 0.3, 0.4, 0.5\}$ and – for each $\sigma$ – find a combination of localized smoothing parameters $\sigma_{\min}, \sigma_{\text{out}}$ that result in equal or higher accuracy and stronger certificates, as measured by certified accuracy and certified ratio. Figs. 5 to 8 show the certified accuracy and certified ratio curve for all $10$ pairs of baseline and locally smoothed models ($5$ per baseline). The certified ratio AUC and certified ratio AUC for all smoothed models are summarized in Tables 1 and 2. Safe for center smoothing with $\sigma = 0.2$, which has a slightly higher certified ratio, we can outperform all baselines.

The second step is to fix the found localized smoothing parameters and perform a fine-grained search over $\sigma \in [0, 1]$. This is to ensure that our previous results were not caused by a particularly poor choice of baseline parameters. Table 5 summarizes the results. It shows that there is no $\sigma$ in our search space for which the baselines outperform the locally smoothed model w.r.t. our metrics of certificate strength.

Figure Fig. 4 demonstrates why there is no $\sigma$ that outperforms our baselines, using the certified ratio of the naïve collective certificate baseline as an example. The certificate strength, as measured by

the certified ratio AUC, increases with $\sigma$. But the model's accuracy decreases with $\sigma$. Therefore, strengthening the certificate requires sacrificing some accuracy. But the locally smoothed models were already as accurate or more accurate than the baselines, which makes it impossible for the baselines to simultaneously attain a higher accuracy and stronger certificates. To summarize: Localized smoothing appears to indeed offer a better trade-off between certified accuracy and robustness.

In 8.1, we mentioned the potential concern raised by comparing base classifiers with different trained weights. For i.i.d. smoothing with $\sigma$, we loaded models trained with $\sigma_{\text{train}} = \sigma$. For localized smoothing, we loaded models trained with $\sigma_{\text{train}} = \sigma_{\min}$. To show that this is not the reason why we outperform the baselines, we compare the same i.i.d. and localized smoothing distributions as before, but use $\sigma_{\text{train}} = \sigma_{\min}$ for all models. The results are summarized in Appendix D.2.2 and Table 4. Overall, there is only a single instance in which the baselines are better than the localized smoothing certificate in any of our metrics: For $\sigma = 0.3$, the naïve baseline attains an accuracy of $79.5\%$ that is $0.4\,\text{p.p.}$ higher than that of the locally smoothed model. Its certified accuracy AUC and certified ratio AUC of $0.492$ and $0.5615$, respectively, are however much smaller than the $0.5869$ and $0.6579$ guaranteed by localized smoothing. So, even with this different choice of weights, localized smoothing appears to guarantee a better trade-off between accuracy and provable robustness.




(a) Certificate strength

(b) Accuracy

Figure 4: Trade-off between accuracy and certifiably robustness at the example of the naïve collective certificate and certified ratio AUC. Increasing the standard deviation $\sigma$ strengthens the certificate, but decreases the accuracy.

| Naïve collective certificate | | | | Localized smoothing | | | | |
|---|---|---|---|---|---|---|---|---|
| $\sigma$ | Acc. | Certified Acc. AUC | Certified Ratio AUC | $\sigma_{\min}$ | $\sigma_{\max}$ | Acc. | Certified Acc. AUC | Certified Ratio AUC |
| 0.1 | 87.7% | 0.1555 | 0.1702 | 0.055 | 0.28 | 87.7% | **0.1807** | **0.193** |
| 0.2 | 83.8% | 0.3127 | 0.3515 | 0.16 | 0.35 | **83.9%** | **0.3627** | **0.3925** |
| 0.3 | 79.1% | 0.4899 | 0.548 | 0.25 | 0.7 | 79.1% | **0.5869** | **0.6579** |
| 0.4 | 72.5% | 0.5426 | 0.6067 | 0.25 | 1.5 | **76.4%** | **0.7764** | **0.8999** |
| 0.5 | 64.9% | 0.5684 | 0.6444 | 0.3 | 1.5 | **74.8%** | **0.7143** | **0.8091** |

Table 1: Comparison of the naïve collective certificate baseline and localized smoothing for $\sigma \in \{0.1, 0.2, 0.3, 0.4, 0.5\}$ and different $\sigma_{\min}$ and $\sigma_{\max}$. In all cases, the localized smoothing certificate retains an equal or higher accuracy and simultaneously provides stronger robustness guarantees.

| Center smoothing | | | | Localized smoothing | | | | |
|---|---|---|---|---|---|---|---|---|
| $\sigma$ | Acc. | Certified Acc. AUC | Certified Ratio AUC | $\sigma_{\min}$ | $\sigma_{\max}$ | Acc. | Certified Acc. AUC | Certified Ratio AUC |
| 0.1 | 88.3% | 0.1673 | 0.194 | 0.08 | 0.15 | **88.4%** | **0.1889** | **0.2004** |
| 0.2 | 84.7% | 0.281 | **0.3464** | 0.12 | 0.4 | **84.8%** | **0.3151** | 0.3427 |
| 0.3 | 80.3% | 0.3192 | 0.4339 | 0.2 | 0.6 | **80.5%** | **0.4935** | **0.5533** |
| 0.4 | 75% | 0.2316 | 0.3720 | 0.25 | 1.5 | **76.4%** | **0.7764** | **0.8999** |
| 0.5 | 68.3% | 0.1498 | 0.2914 | 0.25 | 1.5 | **76.4%** | **0.7764** | **0.8999** |

Table 2: Comparison of the center smoothing baseline and localized smoothing for $\sigma \in \{0.1, 0.2, 0.3, 0.4, 0.5\}$ and different $\sigma_{\min}$ and $\sigma_{\max}$. Safe for $\sigma = 0.2$, where the baseline has a slightly higher certified ratio AUC but a lower accuracy, localized smoothing retains an equal or higher accuracy and simultaneously provides stronger robustness guarantees.

| Naïve collective certificate | | | | Localized smoothing | | | | |
|---|---|---|---|---|---|---|---|---|
| $\sigma$ | Acc. | Certified Acc. AUC | Certified Ratio AUC | $\sigma_{\min}$ | $\sigma_{\max}$ | Acc. | Certified Acc. AUC | Certified Ratio AUC |
| 0.1 | 86.9% | 0.1519 | 0.1686 | 0.055 | 0.28 | **87.7%** | **0.1807** | **0.193** |
| 0.2 | 83.8% | 0.3184 | 0.357 | 0.16 | 0.35 | **83.9%** | **0.3627** | **0.3925** |
| 0.3 | **79.5%** | 0.492 | 0.5615 | 0.25 | 0.7 | 79.1% | **0.5869** | **0.6579** |
| 0.4 | 73.5% | 0.6094 | 0.711 | 0.25 | 1.5 | **76.4%** | **0.7764** | **0.8999** |
| 0.5 | 72.5% | 0.7001 | 0.7981 | 0.3 | 1.5 | **74.8%** | **0.7143** | **0.8091** |

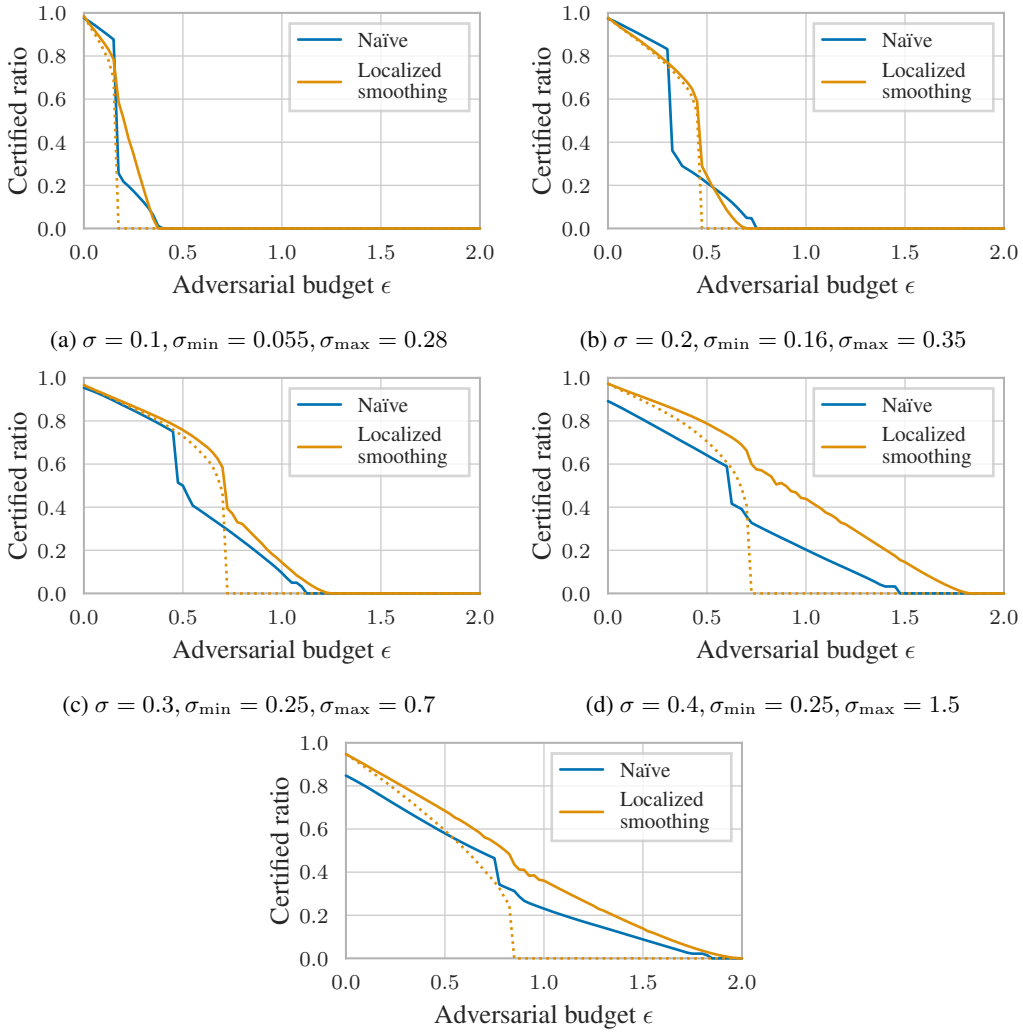
Table 3: Comparison of the naïve collective certificate baseline and localized smoothing for $\sigma \in \{0.1, 0.2, 0.3, 0.4, 0.5\}$ and different $\sigma_{\min}$ and $\sigma_{\max}$. Unlike in Table 1, we also load the model trained with $\sigma_{\min}$ for the baselines. Safe for $\sigma = 0.3$, where the baseline has a higher accuracy but much weaker certificates, localized smoothing again offers a higher accuracy and stronger certificates.

| Center smoothing | | | | Localized smoothing | | | | |
|---|---|---|---|---|---|---|---|---|
| $\sigma$ | Acc. | Certified Acc. AUC | Certified Ratio AUC | $\sigma_{\min}$ | $\sigma_{\max}$ | Acc. | Certified Acc. AUC | Certified Ratio AUC |
| 0.1 | 88.3% | 0.1624 | 0.19 | 0.08 | 0.15 | **88.4%** | **0.1889** | **0.2004** |
| 0.2 | 83.9% | 0.268 | 0.3392 | 0.12 | 0.4 | **84.8%** | **0.3151** | **0.3427** |
| 0.3 | 80% | 0.3721 | 0.5009 | 0.2 | 0.6 | **80.5%** | **0.4935** | **0.5533** |
| 0.4 | 74.9% | 0.3494 | 0.5397 | 0.25 | 1.5 | **76.4%** | **0.7764** | **0.8999** |
| 0.5 | 62.9% | 0.1656 | 0.4212 | 0.25 | 1.5 | **76.4%** | **0.7764** | **0.8999** |

Table 4: Comparison of the center smoothing baseline and localized smoothing for $\sigma \in \{0.1, 0.2, 0.3, 0.4, 0.5\}$ and different $\sigma_{\min}$ and $\sigma_{\max}$. Unlike in Table 2, we also load the model trained with $\sigma_{\min}$ for the baselines. In all cases, the locally smoothed model has a higher accuracy and stronger certificates.

| Localized smoothing | | | | | Baselines | | |
|---|---|---|---|---|---|---|---|
| $\sigma_{\min}$ | $\sigma_{\max}$ | Acc. | Certified Acc. AUC | Certified Ratio AUC | Baseline | Best Certified Acc. AUC | Best Certified Ratio AUC |
| 0.055 | 0.28 | 87.7% | **0.1807** | **0.193** | Naïve Collective Certificate | 0.1555 | 0.1702 |
| 0.16 | 0.35 | 83.9% | **0.3627** | **0.3925** | | 0.296 | 0.3293 |
| 0.25 | 0.7 | 79.1% | **0.5869** | **0.6579** | | 0.4899 | 0.548 |
| 0.25 | 1.5 | 76.4% | **0.7764** | **0.8999** | | 0.5753 | 0.6465 |
| 0.3 | 1.5 | 74.8% | **0.7143** | **0.8091** | | 0.5753 | 0.6465 |
| 0.08 | 0.15 | 88.4% | **0.1889** | **0.2004** | Center Smoothing | 0.1488 | 0.1704 |
| 0.12 | 0.4 | 84.8% | **0.3151** | **0.3427** | | 0.2715 | 0.3286 |
| 0.2 | 0.6 | 80.5% | **0.4935** | **0.5533** | | 0.3306 | 0.4255 |
| 0.25 | 1.5 | 76.4% | **0.7764** | **0.8999** | | 0.3538 | 0.5029 |

Table 5: Optimizing baseline standard deviation $\sigma$. For the same $(\sigma_{\min}, \sigma_{\max})$ as in Tables 1 and 2, we perform a grid search for $\sigma \in [0, 0.5]$ that yield a higher certified accuracy AUC or certified ratio AUC and an accuracy that at least equals the locally smoothed models. Such a $\sigma$ could not be found. Localized smoothing appears to offer a better accuracy-robustness trade-off.




(a) $\sigma = 0.1, \sigma_{\min} = 0.055, \sigma_{\max} = 0.28$

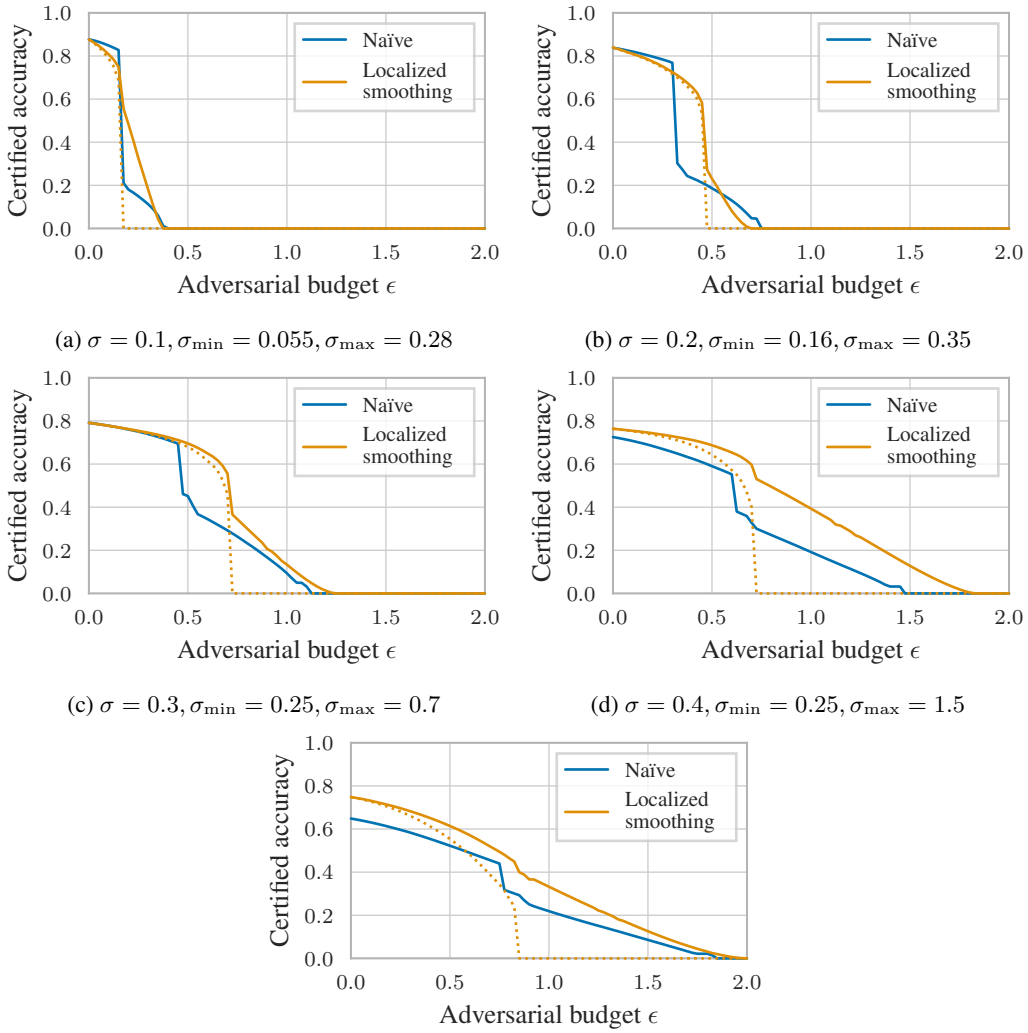
(b) $\sigma = 0.2, \sigma_{\min} = 0.16, \sigma_{\max} = 0.35$

(c) $\sigma = 0.3, \sigma_{\min} = 0.25, \sigma_{\max} = 0.7$

(d) $\sigma = 0.4, \sigma_{\min} = 0.25, \sigma_{\max} = 1.5$

(e) $\sigma = 0.5, \sigma_{\min} = 0.3, \sigma_{\max} = 1.5$

Figure 5: Certified ratios of U-Net models under varying adversarial budgets $\epsilon$. We compare the naïve collective certificate baseline (with standard deviation $\sigma$) to localized smoothing (with parameters $\sigma_{\min}, \sigma_{\max}$ such that the locally smoothed model has a higher or equal accuracy). Combining the localized smoothing base certificates (dotted line) into a collective certificate (solid line) yields stronger guarantees. For $\sigma \in \{0.3, 0.4, 0.5\}$, the localized smoothing certificate outperforms the baseline for all $\epsilon$.




(a) $\sigma = 0.1, \sigma_{\min} = 0.055, \sigma_{\max} = 0.28$

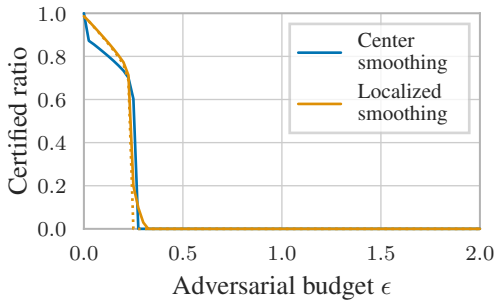
(b) $\sigma = 0.2, \sigma_{\min} = 0.16, \sigma_{\max} = 0.35$

(c) $\sigma = 0.3, \sigma_{\min} = 0.25, \sigma_{\max} = 0.7$

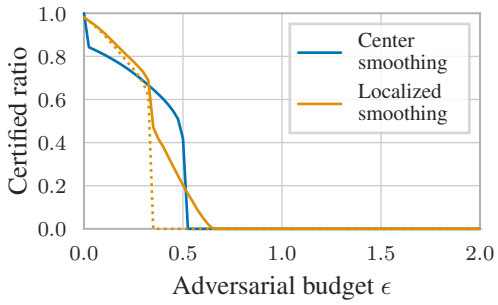
(d) $\sigma = 0.4, \sigma_{\min} = 0.25, \sigma_{\max} = 1.5$

(e) $\sigma = 0.5, \sigma_{\min} = 0.3, \sigma_{\max} = 1.5$

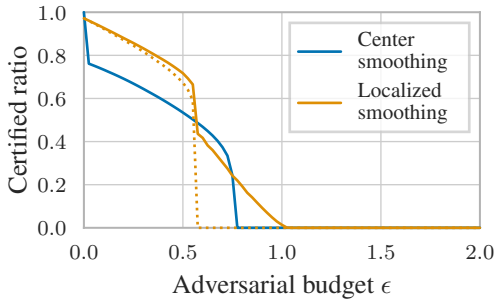
Figure 6: Certified accuracies of U-Net models under varying adversarial budgets $\epsilon$. We compare the naïve collective certificate baseline (with standard deviation $\sigma$) to localized smoothing (with parameters $\sigma_{\min}, \sigma_{\max}$ such that the locally smoothed model has a higher or equal accuracy). Combining the localized smoothing base certificates (dotted line) into a collective certificate (solid line) yields stronger guarantees. For $\sigma \in \{0.3, 0.4, 0.5\}$, the localized smoothing certificate outperforms the baseline for all $\epsilon$.



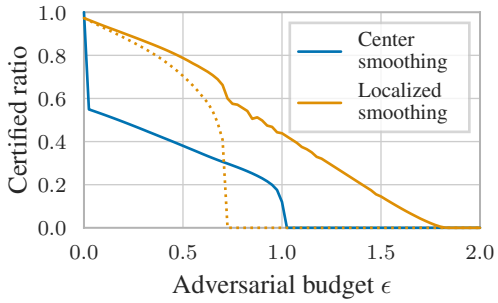

(a) $\sigma = 0.1, \sigma_{\min} = 0.08, \sigma_{\max} = 0.15$



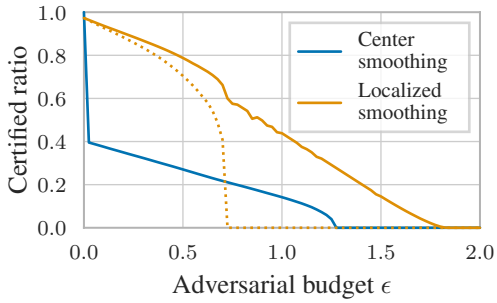

(b) $\sigma = 0.2, \sigma_{\min} = 0.12, \sigma_{\max} = 0.4$




(c) $\sigma = 0.3, \sigma_{\min} = 0.2, \sigma_{\max} = 0.6$

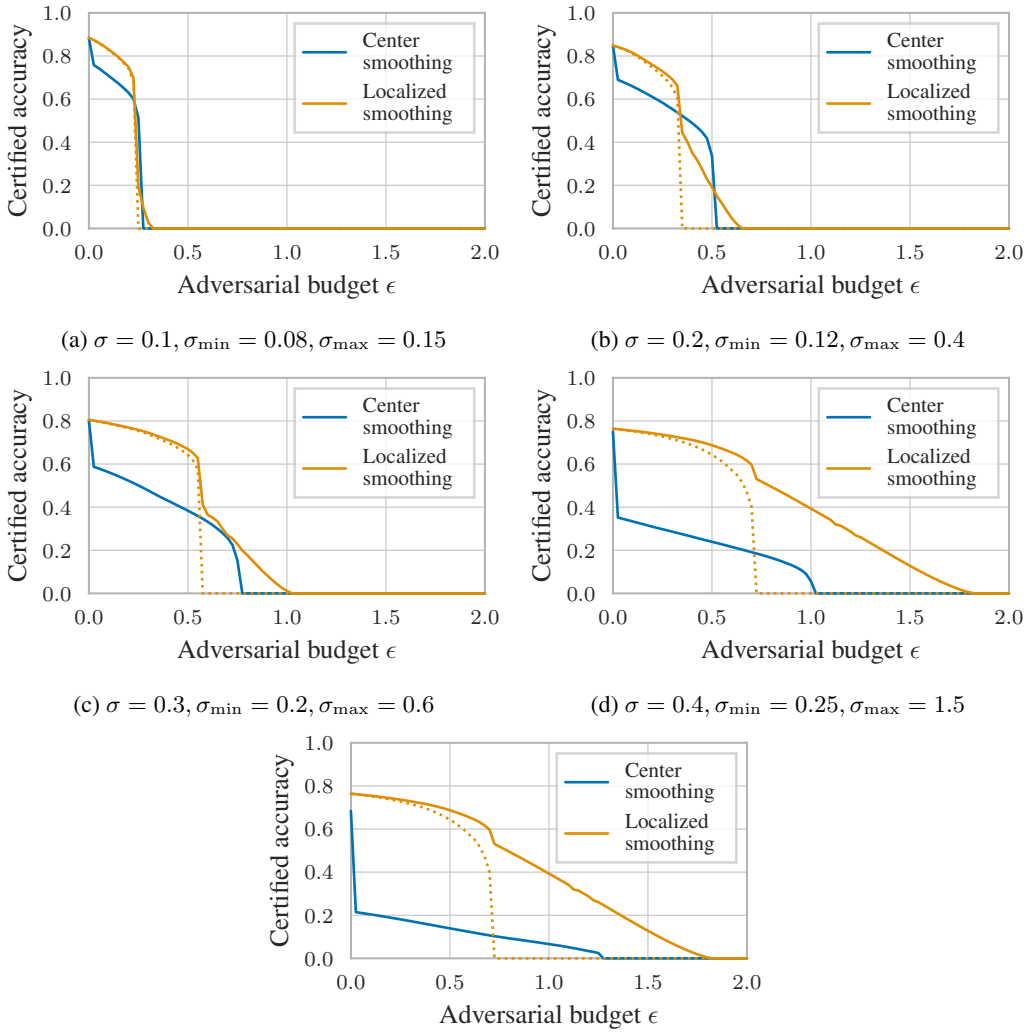



(d) $\sigma = 0.4, \sigma_{\min} = 0.25, \sigma_{\max} = 1.5$




(e) $\sigma = 0.5, \sigma_{\min} = 0.25, \sigma_{\max} = 1.5$

Figure 7: Certified ratios of U-Net models under varying adversarial budgets $\epsilon$. We compare the center smoothing baseline (with standard deviation $\sigma$) to localized smoothing (with parameters $\sigma_{\min}, \sigma_{\max}$ such that the locally smoothed model has a higher or equal accuracy). For $\epsilon = 0$, center smoothing has higher certified ratios, i.e. it abstains at a lower rate. For $\sigma = 0.2$, center smoothing has higher certified accuracy AUC than both the naïve combination of localized smoothing certificates (dotted line) and the proposed collective certificate (solid line). But for other $\sigma$ localized smoothing outperforms center smoothing. The gap widens with increasing $\sigma$.




(a) $\sigma = 0.1, \sigma_{\min} = 0.08, \sigma_{\max} = 0.15$

(b) $\sigma = 0.2, \sigma_{\min} = 0.12, \sigma_{\max} = 0.4$

(c) $\sigma = 0.3, \sigma_{\min} = 0.2, \sigma_{\max} = 0.6$

(d) $\sigma = 0.4, \sigma_{\min} = 0.25, \sigma_{\max} = 1.5$

(e) $\sigma = 0.5, \sigma_{\min} = 0.25, \sigma_{\max} = 1.5$

Figure 8: Certified accuracies of U-Net models under varying adversarial budgets $\epsilon$. We compare the center smoothing baseline (with standard deviation $\sigma$) to localized smoothing (with parameters $\sigma_{\min}, \sigma_{\max}$ such that the locally smoothed model has a higher or equal accuracy). Combining the localized smoothing base certificates (dotted line) into a collective certificate (solid line) yields stronger guarantees. The gap between center smoothing and localized smoothing widens with increasing $\sigma$.

### D.3 NODE CLASSIFICATION

We first discuss the experimental setup and the necessary parameters for our training and certification procedure before we show additional experimental results in Section D.3.2.

#### D.3.1 EXPERIMENTAL SETUP AND HYPERPARAMETERS

**Metric** In the node classification setting we are generally only concerned with certified accuracy. To calculate this accuracy, we only consider nodes that are correctly classified, where the method does not abstain, and is certifiably robust for the given perturbation.

**Model** We test two different models: 2-layer APPNP (Klicpera et al., 2019) and 6-layer GCN (Kipf & Welling, 2017). For both models we use a hidden size of $64$ and dropout with a probability of $0.5$. Furthermore, for the propagation step of APPNP we use $10$ for the number of interactions and $0.15$ as value for $\alpha$.

**Data and preprocessing.** We evaluate our approach on the Cora-ML node classification dataset. We perform standard preprocessing, i.e., remove self-loops, make the graph undirected and select the largest connected component. For the localized smoothing approach we perform Metis clustering (Karypis & Kumar, 1998) to partition the graph into $5$ clusters. We create an affinity ranking by counting the number of edges which are connecting cluster $i$ and $j$. This ranking is used to select the noise parameter for smoothing the attributes of cluster $j$ while classifying a node of cluster $i$.

**Training and data augmentation** All models are trained with a learning rate of $0.001$ and weight decay of $0.001$. The models we use for sparse smoothing are trained with the noise distribution that is also reported for certification. The localized smoothing models are trained on the their minimal noise level, i.e., not with localized noise but with only $\theta^+_{\min}$ and $\theta^-_{\min}$.

**Certification** In the node classification setting the noise parameter space is large. Instead of only one noise parameter as used in the image segmentation scenario, we can vary flip probabilities for addition and deletion. Apart from that we need lower and upper values for each of those. Therefore, we just selected the minimum parameters and focused on optimising the baseline around these noise levels as described in Section 8.2. The specific noise parameters and baseline search space regions can be seen in the captions of the respective figures.

#### D.3.2 ADDITIONAL EXPERIMENTAL EVALUATION

In Fig. 9, we can see a comparison of our localized smoothing approach to sparse smoothing for a GCN model with 6-layers. The noise levels are in the same magnitude as the ones shown in Fig. 3. In Fig. 10, we can see a comparison for another APPNP model but with smaller minimal noise levels.

We can see that in all experiments for deletion, the localized smoothing approach outperforms the baselines. In the deletion setting we increase the average certified accuracy AUC of all three experiments from $12.28$ by $54\%$ to $18.93$. In the addition scenario the average decreases from $6.85\%$ by $11.25\%$ to $6.08$. This is mainly due to the results of the experiment that can be seen in Fig. 10. In the baseline evaluation process both noise parameters for sparse smoothing are significantly larger than our min-values. This shows that our values may be too small in this scenario.

Fig. 11 compares the variance certificate to the sparse smoothing certificate of Bojchevski et al. (2020). That is, we use only one cluster and the same noise levels and models for our approach and the baseline, i.e., $\theta^+ = 0.01$ and $\theta^- = 0.6$. We observe that in for both models the variance certificate yields better results for deletion. However, in the addition setting, it is outperformed by the baseline. If we look at Proposition 6, we can see that we multiply the adversarial budget for addition with $\boldsymbol{\gamma}^+$ and the one for deletion with $\boldsymbol{\gamma}^-$. As $\boldsymbol{\gamma}^+$ has $\theta^+$ in the denominator the small noise level for addition results in larger values for $\boldsymbol{\gamma}^+$. For these parameters we have $\boldsymbol{\gamma}^+ = 2.795$ and $\boldsymbol{\gamma}^- = 0.491$ which shows why the certificate is less robust to adversarial additions. This is consistent with the other experiments where our results are on par or worse than the baseline for additions but we outperform it for deletions.

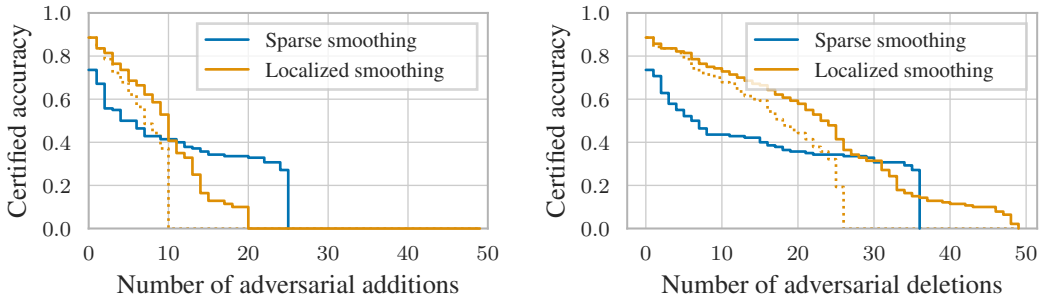



Figure 9: Certified accuracy for varying number of attribute additions (left) and deletions (right) for the GCN model. We compare localized smoothing ($\theta^+_{\text{min}} = 0.075$, $\theta^-_{\text{min}} = 0.6$, $\theta^+_{\text{max}} = 0.15$, $\theta^-_{\text{max}} = 0.95$) with sparse smoothing with ($\theta^+ = 0.085$, $\theta^- = 0.609$) for addition and deletion. This configuration yields the largest AUC of 10.41 for addition and 14.78 for deletion compared to all combinations $\theta^+ \in \{0.007, 0.0085, 0.01\}$ and $\theta^- \in [0.1, \ldots, 0.827]$. In the deletion scenario we outperform the baseline with an AUC of 21.76 (15.76 non-collective). For addition the sparse smoothing performs slightly better than our certificate with AUC of 9.19 (6.39 non-collective). However, the our approach performs significantly better in small perturbation regions and also in clean accuracy (0 perturbation).

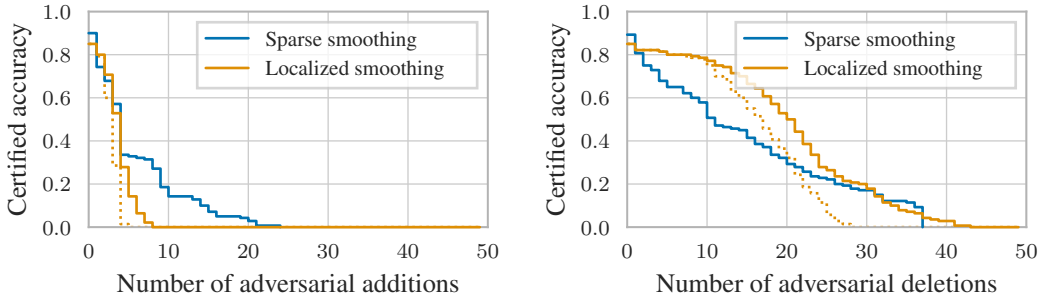



Figure 10: Certified accuracy for varying number of attribute additions (left) and deletions (right) for the APPNP model. We compare localized smoothing ($\theta^+_{\text{min}} = 0.0075$, $\theta^-_{\text{min}} = 0.65$, $\theta^+_{\text{max}} = 0.08$, $\theta^-_{\text{max}} = 0.95$) with sparse smoothing with ($\theta^+ = 0.0085$, $\theta^- = 0.827$) for addition and ($\theta^+ = 0.007$, $\theta^- = 0.755$) for deletion. These configurations yield the largest AUC of 5.62 for addition and 14.29 for deletion compared to all combinations $\theta^+ \in \{0.007, 0.0085, 0.01\}$ and $\theta^- \in [0.1, \ldots, 0.827]$. In the deletion scenario we outperform the baseline with an AUC of 18.76 (14.86 non-collective). However, the sparse smoothing performs better for addition than our certificate which only yields a AUC of 3.39 (2.54 non-collective). We observe that the optimal parameters for addition are both significantly larger than our minimal ones.

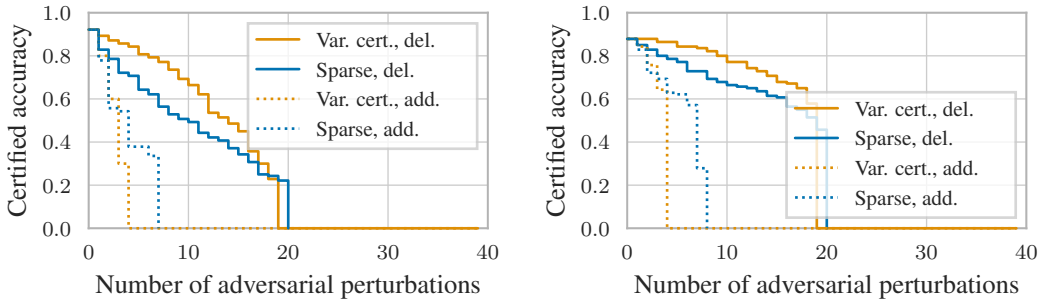



Figure 11: Comparison of the variance certificate with sparse smoothing. In this approach we only used one cluster, i.e., use the same noise levels. Left we can see the results for an APPNP model and on the right for a 6-layer GCN. The models are trained with the same noise parameters $\theta^+ = 0.01$ and $\theta^- = 0.6$. We observe that in for both models the variance certificate yields better results for deletion. However, in the addition setting, it is outperformed by the baseline.