ON THE CONVERGENCE OF CERTIFIED ROBUST TRAINING WITH INTERVAL BOUND PROPAGATION

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ABSTRACT

Interval Bound Propagation (IBP) is so far the base of state-of-the-art methods for training neural networks with certifiable robustness guarantees when potential adversarial perturbations present, while the convergence of IBP training remains unknown in existing literature. In this paper, we present a theoretical analysis on the convergence of IBP training. With an overparameterized assumption, we analyze the convergence of IBP robust training. We show that for a randomly initialized two-layer ReLU neural network with logistic loss, with sufficiently small perturbation radius and large network width, gradient descent for IBP training can converge to zero training robust error with a linear convergence rate for with a high probability, and at this convergence state the robustness certification by IBP can accurately reflect the true robustness of the network.

1 INTRODUCTION

It has been shown that deep neural networks are vulnerable against adversarial examples [Szegedy et al., 2014; Goodfellow et al., 2015; Carlini & Wagner, 2017; Kurakin et al., 2016], where a human imperceptible adversarial perturbation can easily alter the prediction by neural networks. This poses concerns to safety-critical applications such as autonomous vehicles, healthcare or finance systems. To combat adversarial examples, many defense mechanisms have been proposed in the past few years (Kurakin et al., 2016; Madry et al., 2018; Zhang et al., 2019; Guo et al., 2018; Song et al., 2018; Xiao et al., 2020). However, due to the lack of reliable measurement on adversarial robustness, many defense methods are later broken by stronger attacks (Carlini & Wagner, 2017; Athalye et al., 2018; Tramer et al., 2020).

There are recently a line of robust training works, known as certified defense, focusing on training neural networks with certified robustness, where the evaluation of robustness needs to be provable – the network is considered robust on a test example if and only if the prediction is provably correct for any perturbation in a predefined set (e.g., a small \( \ell_\infty \) ball) (Wang et al., 2018b; Bunel et al., 2018; Zhang et al., 2018; Wang et al., 2018c; Wong & Kolter 2018; Singh et al., 2018, 2019; Weng et al., 2018; Xu et al., 2020). Unlike empirical methods that evaluate robustness with adversarial attacks and thus the evaluation can be limited by the strength of the attack algorithm, certified defense methods provide provable robustness guarantees without referring to any specific attack.

To obtain a neural network with certified robustness, a common practice is to derive a neural network verification method that computes the upper and lower bounds of output neurons given an input region under perturbation (e.g., a small \( \ell_\infty \) ball around an unperturbed sample), and then train the neural network to optimize the loss defined not on the original output, but on the worst-case output produced by the verification method. Many methods along this line have been proposed in the past few years (Wong & Kolter 2018; Wong et al., 2018; Mirman et al., 2018; Gowal et al., 2018; Raghunathan et al., 2018a; Zhang et al., 2020a). Among these methods, Interval Bound Propagation (IBP) (Mirman et al., 2018; Gowal et al., 2018) is a simple but effective and efficient method for certified robust training. It simply propagates the interval bound of each neuron through the network in the forward pass to obtain output bounds of the network. Most of the latest state-of-the-art certified defense methods are still at least partly based on IBP training (Zhang et al., 2020a; Shi et al., 2021; Lyu et al., 2021; Zhang et al., 2021).

Despite being one of the most successful certified defense methods, the convergence properties of IBP training remained unknown. For natural neural network training (training without considering
adversarial perturbation, aka standard training), it has been shown that gradient descent for overparameterized networks can provably converge to a global minimizer with random initialization [Li & Liang, 2018; Du et al., 2019b; Jacot et al., 2018; Allen-Zhu et al., 2019; Zou et al., 2018]. Compared to natural neural network training, IBP-based robust training has a very different training scheme, and thus requires a different convergence analysis. First, in the robust training problem, input data can contain adversarial perturbations, and the training objective is to minimize a robust loss rather than a natural loss. Second, IBP training essentially optimizes an augmented network which contains IBP bound computation rather than standard neural networks, as illustrated in Zhang et al. (2020a). Third, in IBP training, the activation state of each neuron depends on the certified bounds rather than the value in natural neural network computation, and this introduces additional perturbation-related terms in the convergence analysis for IBP.

In this paper, we conduct a theoretical analysis to study the convergence of IBP training. Following recent convergence analysis on Stochastic Gradient Descent (SGD) for natural training, we consider IBP robust training with gradient flow (gradient descent with infinitesimal step size) for a two-layer overparameterized neural network on a classification task. We summarize our contributions below:

- We provide the first convergence analysis for IBP-based certified robust training. On a two-layer overparameterized ReLU network with logistic loss, with sufficiently small perturbation radius and large network width, gradient flow with IBP has a linear convergence rate, and is guaranteed to converge to zero training error with high probability.

- Our result implies that IBP converges to a state where the certified robust accuracy measured by IBP bounds tightly reflects the true robustness of the network.

- We show additional perturbation-related conditions required to guarantee the convergence of IBP training so far, and identify additional challenges in the convergence analysis for IBP training compared to standard training.

2 RELATED WORK

2.1 CERTIFIED ROBUST TRAINING

The goal of certified robust training is to maximize the robust accuracy of the model under the evaluation by provable robustness verifiers. Some works add heuristic regularizations during adversarial training to improve certified robustness [Xiao et al., 2019; Balunovic & Vechev, 2020]. Some others optimize a certified robust loss which is a certified upper bound of the loss function under all considered perturbations, computed from certified bounds by robustness verifiers. Among them, Wong & Kolter (2018); Mirman et al. (2018); Dvijotham et al. (2018); Wong et al. (2018); Wang et al. (2018a) used verification with linear relaxation for nonlinear activation functions, and Raghunathan et al. (2018b) used semi-definite relaxation. However, Interval Bound Propagation (IBP) (Mirman et al., 2018; Gowal et al., 2018) which computes and propagates an interval lower and upper bound for each neuron, has been shown as efficient and effective and can even outperform methods using more complicated relaxation as partly discussed by Lee et al., 2021; Jovanović et al., 2021. At least partly based on IBP, Zhang et al. (2020a) combined IBP with linear relaxation bounds; Lyu et al. (2021) designed a parameterized activation; Zhang et al. (2021) designed a 1-Lipschitz layer with \(\ell_\infty\)-norm computation before layers using IBP; Shi et al. (2021) improved IBP training with shortened training schedules. Yet, the state-of-the-art methods still contain IBP as an important part, and thus we focus on analyzing the convergence of IBP training in this paper.

On the theoretical analysis for IBP bounds, Baader et al. (2020) analyzed the universal approximation of IBP verification bounds, and Wang et al. (2020) extended the analysis to other activation functions beyond ReLU. However, to the best of our knowledge, there is still no existing work analyzing the convergence of IBP training.

The aforementioned methods for certified robustness target at robustness with deterministic certification. There are also some other works on probabilistic certification such as randomized smoothing (Cohen et al., 2019; Li et al., 2019; Salman et al., 2019) which is out of our scope.
2.2 Convergence of Standard Neural Network Training

There have been many works analyzing the convergence of standard neural network training. For two-layer ReLU neural networks with quadratic loss, Du et al. (2019b) proved that randomly initialized gradient descent can converge to a globally optimum with a large enough network width $m$ which is polynomial in the number of training examples $n$. Ji & Telgarsky (2019) pushed the requirement of network width $m$ to a polylogarithmic function. For deep neural networks, Allen-Zhu et al. (2019) proved that for randomly initialized ReLU deep neural networks, gradient descent has a linear convergence rate for various loss functions with width polynomial in network depth and number of training examples. And Chen et al. (2019) proved that a polylogarithmic width is also sufficient for deep neural networks to converge to the optimal point. However, these works only focus on standard training, and cannot be directly adapted to the robust training setting.

2.3 Convergence of Empirical Adversarial Training

Robust training including both certified training and empirical adversarial training is essentially a min-max optimization. For a training data distribution $\mathcal{X}$, the objective for learning a model $f_\theta$ parameterized by $\theta$ can be written as:

$$\arg\min_\theta \mathbb{E}_{(x, y) \sim \mathcal{X}} \max_{\Delta \in \mathbb{S}} \ell(f_\theta(x + \Delta), y),$$

(1)

where $(x, y)$ is an example sampled from $\mathcal{X}$, $\ell(\cdot, y)$ is the loss function for ground truth $y$, $\mathbb{S}$ is the space of all possible perturbations. Empirical adversarial training approximately solves the inner minimization by running adversarial attacks. Some works have analyzed the convergence of adversarial training. Wang et al. (2019) considered a first-order stationary condition for solving the inner constrained maximization problem. Gao et al. (2019); Zhang et al. (2020b) showed that overparameterized networks with projected gradient descent can converge to a state where the surrogate robust loss by adversarial attack is close to the true robust loss (i.e., the inner maximization by adversarial attack is mostly optimal) and the robust loss is close to 0. Zou et al. (2021) showed that adversarial training provably learns robust halfspaces in the presence of noise.

However, there is a significant difference between empirical adversarial training and IBP training. In adversarial training, there is a concrete perturbation $\Delta$ generated for the inner maximization, and there is a concrete adversarial input $x + \Delta$. However, in IBP-based training, the inner maximization is computed from certified bounds, where for each layer, the interval certified bounds of each neuron are computed independently. Thereby, the certified bounds of the network generally no longer correspond to any concrete $\Delta$. Due to this significant difference, prior theoretical analysis on adversarial training, which required there to be a concrete $\Delta$ for inner maximization, is not applicable to IBP.

3 Preliminaries

3.1 Neural Networks

We consider a similar network architecture as used in Du et al. (2019b) — a two-layer ReLU network. Unlike Du et al. (2019b) which considered a regression task with a square loss, here we consider a classification task where IBP is usually used, and we consider binary classification for simplicity. On a training dataset $\{(x_i, y_i)\}_{i=1}^m$, for every $i \in [m]$, $(x_i, y_i)$ is a training example with $d$-dimensional input $x_i (x_i \in \mathbb{R}^d)$ and label $y_i (y_i \in \{\pm 1\})$, and the network output is:

$$f(W, a, x_i) = \frac{1}{\sqrt{m}} \sum_{r=1}^m a_r \sigma(w^T r x_i),$$

(2)

where $m$ is the width of hidden layer (the first layer) in the network, $W \in \mathbb{R}^{m \times d}$ is the weight matrix of the hidden layer, $w^r_r (r \in [m])$ is the $r$-th row of $W$, $a \in \mathbb{R}^m$ is the weight vector of the second layer (output layer) with elements $a_1, \cdots, a_m$, and $\sigma(\cdot)$ is the activation function. We assume the activation is ReLU as IBP is typically used with ReLU. For initialization, we set $a_r \sim$
unif\([\{1, -1\}]\) and \(\mathbf{w}_{r} \sim \mathbf{N}(0, I)\). Following [Du et al., 2019b], we assume the second layer is fixed after initialization, and we only train the first layer. Since we consider binary classification, we use a logistic loss. For training example \((\mathbf{x}_i, y_i)\), we define \(u_i(\mathbf{W}, \mathbf{a}, \mathbf{x}_i) := y_i f(\mathbf{W}, \mathbf{a}, \mathbf{x}_i)\), and then the loss for this example is computed as \(l(u_i(\mathbf{W}, \mathbf{a}, \mathbf{x}_i)) = \log(1 + \exp(-u_i(\mathbf{W}, \mathbf{a}, \mathbf{x}_i)))\), and the standard training loss on the whole training set is

\[
L = \sum_{i=1}^{n} l(u_i(\mathbf{W}, \mathbf{a}, \mathbf{x}_i)) = \sum_{i=1}^{n} \log \left(1 + \exp(-u_i(\mathbf{W}, \mathbf{a}, \mathbf{x}_i))\right).
\]

### 3.2 Certified Robust Training

In the robust training setting, for some original input \(\mathbf{x}_i\) (\(\forall i \in [n]\)), we consider that the actual input to the model may be perturbed into \(\mathbf{x}_i + \Delta_i\) by perturbation \(\Delta_i\). For a widely adopted setting in the adversarial robustness area, we consider \(\ell_\infty\) perturbations, where the perturbation is bounded by an \(\ell_\infty\) ball with radius \(\epsilon (0 \leq \epsilon \leq 1)\), i.e., \(\|\Delta_i\|_\infty \leq \epsilon\). For the convenience of subsequent analysis and without loss of generality, we set the following assumption on each \(\mathbf{x}_i\):

**Assumption 1.** For all \(i \in [n]\), we assume there exists some \(\xi > 0\), such that \(\mathbf{x}_i \in [\epsilon, 1]^d\), \(\|\mathbf{x}_i\|_2 \geq \xi\).

This assumption can be easily satisfied by normalizing the training data. Through out the remaining part of this paper, we assume this assumption holds. In [Du et al., 2019b], they also assume there are no parallel data points, and in our case we assume this holds under any possible perturbation, formulated as:

**Assumption 2.** For perturbation radius \(\epsilon\), we assume that

\[
\forall i, j \in [n], i \neq j, \forall \mathbf{x}_i' \in B_\infty(\mathbf{x}_i, \epsilon), \forall \mathbf{x}_j' \in B_\infty(\mathbf{x}_j, \epsilon), \quad \mathbf{x}_i' \parallel \mathbf{x}_j',
\]

where \(B_\infty(\mathbf{x}_i, \epsilon)\) stands for the \(\ell_\infty\) ball with radius \(\epsilon\) centered at \(\mathbf{x}_i\).

IBP training computes and optimizes a robust loss \(\mathcal{L}\), which is an upper bound of the standard loss for any possible perturbation \(\Delta_i(\forall i \in [n]):\)

\[
\mathcal{L} \geq \sum_{i=1}^{n} \max_{\Delta_i} \left\{ \log \left(1 + \exp(-y_i f(\mathbf{W}, \mathbf{a}, \mathbf{x}_i + \Delta_i))\right) \mid \|\Delta_i\|_\infty \leq \epsilon \right\}.
\]

To compute \(\mathcal{L}\), since \(\log(\cdot)\) and \(\exp(\cdot)\) are both monotonic, for every \(i \in [n]\), IBP first computes the lower bound of \(u_i(\mathbf{W}, \mathbf{a}, \mathbf{x}_i + \Delta_i)\) for \(\|\Delta_i\|_\infty \leq \epsilon\), denoted as \(\underline{u}_i\). Then the IBP robust loss is:

\[
\mathcal{L} = \sum_{i=1}^{n} \log(1 + \exp(-\underline{u}_i)), \quad \text{where} \quad \underline{u}_i \leq \min_{\Delta_i} u_i(\mathbf{W}, \mathbf{a}, \mathbf{x}_i + \Delta_i) \ (i = 1, 2, \cdots, n).
\]

For all \(i \in [n]\), IBP computes and propagates an interval lower and upper bound for each neuron in the network, and then \(\underline{u}_i\) is equivalent to the lower bound of the final output neuron. Initially, the interval bound of the input is \([\mathbf{x}_i - \epsilon \cdot 1, \mathbf{x}_i + \epsilon \cdot 1]\). Given constraints of \(\Delta_i\), we have the interval bound of each neuron in the first layer:

\[
\forall r \in [m], \quad \sigma(\mathbf{w}_r^\top \mathbf{x}_i - \epsilon \|\mathbf{w}_r\|_1) \leq \sigma(\mathbf{w}_r^\top (\mathbf{x}_i + \Delta_i)) \leq \sigma(\mathbf{w}_r^\top \mathbf{x}_i + \epsilon \|\mathbf{w}_r\|_1).
\]

Then these interval bounds are propagated to the second layer. We focus on the lower bound of \(u_i\), which can be computed from the bounds of the first layer by considering the sign of multiplier \(y_i a_r:\)

\[
u_i = y_i \frac{1}{\sqrt{m}} \sum_{r=1}^{m} a_r \sigma(\mathbf{w}_r^\top (\mathbf{x}_i + \Delta_i))
\]

\[
\geq \frac{1}{\sqrt{m}} \sum_{r=1}^{m} \mathbb{I}(y_i a_r = 1) \sigma(\mathbf{w}_r^\top \mathbf{x}_i - \epsilon \|\mathbf{w}_r\|_1) + \mathbb{I}(y_i a_r = -1) \sigma(\mathbf{w}_r^\top \mathbf{x}_i + \epsilon \|\mathbf{w}_r\|_1) := \underline{u}_i.
\]

Then the IBP robust loss can be obtained as Eq. (6). And we define \(\mathbf{u} := (\underline{u}_1, \underline{u}_2, \cdots, \underline{u}_n)\).

For certified robust training, we can define a **certified robust accuracy** in IBP training, which is the percentage of examples that IBP bounds can successfully certify that the prediction is correct.
for any possible perturbation. For every example \(i \in [n]\), it is considered as classified correctly and robustly under IBP verification, if and only if \(u_i > 0\) where \(u_i\) is computed from IBP. Let \(\hat{u}_i\) be the exact solution of the minimization in Eq. (6) rather than relaxed IBP bounds, we can also define a **true robust accuracy**, where the robustness of prediction requires \(\hat{u}_i > 0\). The certified robust accuracy by IBP is a provable lower bound of the true robust accuracy.

### 3.3 Gradient Flow

To analyze the convergence of IBP training, we adopt a continuous time analysis with gradient flow, which is gradient descent with infinitesimal step size and is also used in prior works for standard training \(\text{[Arora et al., 2018]} [\text{Du et al., 2019a|b}]\). In the gradient flow for IBP training,

\[
\forall r \in [m], \quad \frac{d w_r(t)}{dt} = - \frac{\partial L(t)}{\partial w_r(t)},
\]

where \(w_1(t), w_2(t), \ldots, w_m(t)\) are rows of the weight matrix at time \(t\), and \(L(t)\) is the IBP robust loss defined as Eq. (6) using weights at time \(t\).

### 3.4 Gram Matrix

Under the gradient flow setting as Eq. (10), for all \(i \in [n]\), we analyze the dynamics of \(u_i\) during IBP training, and we use \(u_i(t)\) to denote the value of \(u_i\) at time \(t\):

\[
\frac{d}{dt} u_i(t) = \frac{1}{\sqrt{m}} \sum_{r=1}^{m} \left( \frac{\partial u_i(t)}{\partial w_r(t)} \cdot \frac{d w_r(t)}{dt} \right) = \sum_{j=1}^{m} -t'(u_j) H_{ij}(t),
\]

where \(t'(u_j)\) is the derivative of the loss, \(H(t)\) is defined as \(H_{ij}(t) = \sum_{r=1}^{m} \left( \frac{\partial u_i(t)}{\partial w_r(t)} \cdot \frac{\partial u_j(t)}{\partial w_r(t)} \right)\) \((\forall 1 \leq i, j \leq n)\), and we provide a detailed derivation in Appendix B.1. With the definition of \(H\), we can describe the dynamic of \(u_i\) under the gradient flow using \(H\).

From Eq. (9), \(\forall i \in [n], r \in [m]\), derivative \(\frac{\partial u_i(t)}{\partial w_r(t)}\) can be computed as follows:

\[
\frac{\partial u_i(t)}{\partial w_r(t)} = \frac{1}{\sqrt{m}} y_i a_r \left( A_{ri}^+(t) (x_i - \epsilon \text{sign}(w_r(t))) + A_{ri}^-(t) (x_i + \epsilon \text{sign}(w_r(t))) \right),
\]

where \(\text{sign}(w_r(t))\) is element-wise for \(w_r(t)\), and we define **indicators**

\[
A_{ri}^+(t) := I(y_i a_r = 1, w_r(t)^\top x_i - \epsilon \|w_r(t)\|_1 > 0),
\]

\[
A_{ri}^-(t) := I(y_i a_r = -1, w_r(t)^\top x_i + \epsilon \|w_r(t)\|_1 > 0),
\]

where terms \((w_r(t)^\top x_i - \epsilon \|w_r(t)\|_1 > 0)\) and \((w_r(t)^\top x_i + \epsilon \|w_r(t)\|_1 > 0)\) stand for the active status of the activation. Then elements in \(H\) can be written as \((\forall 1 \leq i, j \leq n)\):

\[
H_{ij}(t) = \frac{1}{m} y_i y_j \sum_{r=1}^{m} a_r^2 \left( A_{ri}^+(t) (x_i - \epsilon \text{sign}(w_r(t))) + A_{ri}^-(t) (x_i + \epsilon \text{sign}(w_r(t))) \right) \sum_{r=1}^{m} (\beta_{rji}(t) x_i + \beta_{rij}(t) x_j) \text{sign}(w_r(t)) + \epsilon^2 \sum_{r=1}^{m} \gamma_{rij}(t),
\]

where

\[
\alpha_{rij}(t) = (A_{ri}^+(t) + A_{ri}^-(t))(A_{rj}^+(t) + A_{rj}^-(t)),
\]

\[
\beta_{rij}(t) = (A_{ri}^+(t) + A_{ri}^-(t))(A_{rj}^+(t) - A_{rj}^-(t)),
\]

\[
\gamma_{rij}(t) = (A_{ri}^+(t) - A_{ri}^-(t))(A_{rj}^+(t) - A_{rj}^-(t)).
\]
Further, we define Gram matrix $H^\infty$ which is the elementwise expectation of $H(0)$, to characterize $H(0)$ on the random initialization basis:

$$\forall 1 \leq i, j \leq n, \ H_{ij} := \mathbb{E}_{\forall 1 \leq r \leq m, w_r \sim N(0,1), a_r \sim \text{unif}([-1,1])} H_{ij}(0),$$

(20)

where $H_{ij}(0)$ depends on the initialization of weights $w_r$ and $a_r$. We also define $\lambda_0 := \lambda_{\text{min}}(H^\infty)$ as the smallest eigenvalue of $H^\infty$. We will show that $H^\infty$ is positive definite, and with high probability, we can upper bound the difference between $H(0)$ and $H^\infty$, and thereby we can prove that $H(0)$ is positive definite.

4 Convergence Analysis for IBP Training

We present the following main theorem which shows the convergence of IBP training under certain conditions on perturbation radius and network width:

**Theorem 1** (Convergence of IBP Training). Suppose Assumptions 1 and 2 hold for the training data, and the $\ell_\infty$ perturbation radius satisfies $\epsilon \leq O(\min(\lambda_0^2, \frac{\sqrt{2dR}}{\log(\sqrt{\frac{2\pi\xi}{\delta}})}))$, where $R = \frac{\delta \lambda_0}{d^{\frac{3}{2}} m^{\frac{1}{2}}}$, $c = \frac{\sqrt{2\pi\xi}}{384}$.

For a two-layer ReLU network (Eq. (2)), suppose its width for the first hidden layer satisfies $m \geq \Omega \left( \frac{d^{1.5} n^4 \lambda_0}{\delta^{2.5} \epsilon d^{2/3\pi m^n}} \right)^2$, and the network is randomly initialized as $a_r \sim \text{unif}([-1,1]), w_r \sim N(0,1)$, with the second layer fixed during training. Then for any confidence $\delta(0 < \delta < 1)$, with probability at least $1 - \delta$, IBP training with gradient flow can converge to zero training error.

In the following part of this section, we provide the proof sketch for the main theorem.

4.1 Stability of the Gram Matrix during IBP Training

We first analyze the stability of the Gram matrix $H$ during training, since $H$ can be used to characterize the dynamic of the training as defined in Eq. (11). We aim to show that when there exists some $R$ such that the change of $w_r(\forall r \in [m])$ is restricted to $||w_r(t) - w_r(0)||_2 \leq R$ during training, we can guarantee that the minimum eigenvalue of $H(t)$ remains positive with high probability. This property will be later used to reach the conclusion on the convergence. We defer the derivation for the constraint on $R$ to the later part of this section.

For all $r \in [m]$, with the aforementioned constraint on $w_r(t)$, we first show that during the IBP training, most of $\alpha_{rij}(t), \beta_{rij}(t), \gamma_{rij}(t)$ terms in Eq. (16) remain the same as their initialized values $(t = 0)$. This is because for each of $\alpha_{rij}(t), \beta_{rij}(t), \gamma_{rij}(t)$, the probability that its value changes during training can be upper bounded by a polynomial in $R$, and thereby the probability can be made sufficiently small for a sufficiently small $R$, as the following lemma shows:

**Lemma 1.** $\forall r \in [m]$, at some time $t > 0$, suppose $||w_r(t) - w_r(0)||_2 \leq R$ holds for some $R$, and $\epsilon \leq \frac{\sqrt{2dR}}{\log(\sqrt{\frac{2\pi\xi}{\delta}})}$ holds, then for all $1 \leq i, j \leq n$, we have

$$\Pr(\alpha_{rij}(t) \neq \alpha_{rij}(0)), \Pr(\beta_{rij}(t) \neq \beta_{rij}(0)), \Pr(\gamma_{rij}(t) \neq \gamma_{rij}(0)) \leq \frac{12}{\sqrt{2\pi\xi}} (1 + \epsilon) \sqrt{dR} := \tilde{R}.$$  

(21)

The full proof for the lemma is provided in Appendix A.1. Here we give a overview of the proof. Probabilities in Lemma 1 can be bounded as long as the probability that each of indicator $A_{rij}(t), A^+_{rij}(t), A_{rij}(t), A^+_{rij}(t)$ changes can be upper bounded respectively. When the change of $w_r(t)$ is bounded, the indicators can change during the training only if at initialization $|w_r(0)^\top x_i \pm \epsilon ||w_r(0)||_1|$ is sufficiently small with $|w_r(0)^\top x_i \pm \epsilon ||w_r(0)||_1| \leq (1 + \epsilon) \sqrt{dR}$ as we show in the proof, whose probability can be upper bounded (the notation $\pm$ here means the analysis is consistent for both + and - cases). To upper bound this probability, our analysis is different compared to that for standard training in Du et al. [2019b], because we have additional perturbation-related terms $\epsilon ||w_r(0)||_1, \epsilon ||w_r(0)||_1$ in addition to standard Gaussian distribution to bound $\Pr(\epsilon ||w_r(0)||_1)$, and there is no $\sqrt{d}$ on the right-hand-side due to a different assumption on $\|x\|_1$. Here when $\epsilon ||w_r(0)||_1$ presents for the IBP case, we split the original...
probability into two parts, \( \Pr((\mathbf{w}_r(0)\top \mathbf{x}_i) \leq 2(1 + \epsilon)\sqrt{dR} \) and \( \Pr(\epsilon \| \mathbf{w}_r(0) \|_1 \leq (1 + \epsilon)\sqrt{dR}) \), and then combine the results to upper bound the original probability. The first probability can still be bounded by anti-concentration, while the second probability can be bounded by the tail bound of standard Gaussian. Thereby we can prove the lemma.

Then we can then bound the change of the Gram matrix, i.e., \( \| \mathbf{H}(t) - \mathbf{H}(0) \|_2 \):

**Lemma 2.** \( \forall r \in [m] \), at some time \( t > 0 \), suppose \( \| \mathbf{w}_r(t) - \mathbf{w}_r(0) \|_2 \leq R \) holds for any confidence \( \delta(0 < \delta < 1) \), with probability at least \( 1 - \delta \), it holds that

\[
\| \mathbf{H}(t) - \mathbf{H}(0) \|_2 \leq \frac{12(1 + \epsilon)(1 + 2\epsilon + \epsilon^2)d^{1.5}n^2}{\sqrt{2\pi\xi\delta}} R. \tag{22}
\]

It can be proved by first upper bound \( \mathbb{E}[\| \mathbf{H}_{ij}(t) - \mathbf{H}_{ij}(0) \|_2 ] \) for all \( i, j \leq n \), using Lemma 1 and then by Markov’s inequality, we can upper bound \( \| \mathbf{H}(t) - \mathbf{H}(0) \|_2 \) with high probability. We provide the proof in Appendix [A.2] And by triangle inequality, we can also lower bound \( \lambda_{\min}(\mathbf{H}(t)) \):

**Corollary 1.** \( \forall r \in [m] \), at some time \( t > 0 \), suppose \( \| \mathbf{w}_r(t) - \mathbf{w}_r(0) \|_2 \leq R \) holds for any confidence \( \delta(0 < \delta < 1) \), with probability at least \( 1 - \delta \), it holds that

\[
\lambda_{\min}(\mathbf{H}(t)) \geq \lambda_{\min}(\mathbf{H}(0)) - \frac{12(1 + \epsilon)(1 + 2\epsilon + \epsilon^2)d^{1.5}n^2}{\sqrt{2\pi\xi\delta}} R, \tag{23}
\]

where \( \lambda_{\min}(\cdot) \) stands for the minimum eigenvalue.

We also need to lower bound \( \lambda_{\min}(\mathbf{H}(0)) \) to lower bound \( \lambda_{\min}(\mathbf{H}(t)) \). Given Assumption 2 we show that the minimum eigenvalue of \( \mathbf{H}^\infty \) is positive.

**Lemma 3.** When the dataset satisfies Assumption 2, \( \lambda_0 := \lambda_{\min}(\mathbf{H}^\infty) > 0 \) holds true.

The lemma can be similar proved as Theorem 3.1 in [Du et al. (2019b)], but here we have a different Assumption 2 which considers perturbations. We discuss in more detail in Appendix [A.3]. Then we can lower bound \( \lambda_{\min}(\mathbf{H}(0)) \) by Lemma 3 from [Du et al. (2019b)].

**Lemma 4** (Lemma 3.1 from [Du et al. (2019b)].) If \( \lambda_0 > 0 \), for any confidence \( \delta(0 < \delta < 1) \), take \( m = \Omega\left(\frac{n^2}{\lambda_0^2} \log\left(\frac{2}{\delta}\right)\right) \), then with probability at least \( 1 - \delta \), it holds that \( \lambda_{\min}(\mathbf{H}(0)) \geq \frac{3}{4}\lambda_0 \).

Although we have different values in the Gram matrix \( \mathbf{H}(0) \) for IBP training compared to the Gram matrix in [Du et al. (2019b)] for standard training, we can still adopt their original lemma because their proof by Hoeffding’s inequality is general for values in \( \mathbf{H}(0) \) given the definition on \( \lambda_0 \).

Given \( \lambda_{\min}(\mathbf{H}(0)) \geq \frac{3}{4}\lambda_0 \), we can guarantee that \( \lambda_{\min}(\mathbf{H}(t)) \) remains positive by solving an inequality and choosing a proper \( R \) such that

\[
\lambda_{\min}(\mathbf{H}(t)) \geq \lambda_{\min}(\mathbf{H}(0)) - \frac{12(1 + \epsilon)(1 + 2\epsilon + \epsilon^2)d^{1.5}n^2}{\sqrt{2\pi\xi\delta}} R \geq \frac{\lambda_0}{2}, \tag{24}
\]

as shown in the following lemma (proved in Appendix [A.4]):

**Lemma 5.** For any confidence \( \delta(0 < \delta < 1) \), \( \forall r \in [m] \), suppose \( \| \mathbf{w}_r(t) - \mathbf{w}_r(0) \|_2 \leq R \) holds, where \( R = \frac{\delta\lambda_0}{\alpha m^2} \) with \( \epsilon = \frac{\sqrt{2\pi\xi\delta}}{38\lambda_0} \), then probability at least \( 1 - \delta \), \( \lambda_{\min}(\mathbf{H}(t)) \geq \frac{\lambda_0}{2} \) holds.

Therefore, we have shown that with overparameterization (required by Lemma 4), when \( \mathbf{w}_r \) is relatively stable during training for all \( r \in [m] \), i.e., the maximum change on \( \mathbf{w}_r(t) \) is upper bounded during training (characterized by the \( \ell_2 \) norm of weight change restricted by \( R \)), \( \mathbf{H}(t) \) is also relatively stable and remains positive definite with high probability.

### 4.2 Convergence of the IBP Robust Loss

Next, we can derive the upper bound of the IBP loss during training. In the following lemma, we show that when \( \mathbf{H}(t) \) remains positive definite, the IBP loss \( \mathcal{L}(t) \) descends in a linear convergence rate, and meanwhile we have an upper bound on the change of \( \mathbf{w}_r(t) \) w.r.t. time \( t \).

**Lemma 6.** Suppose for \( 0 \leq s \leq t \), \( \lambda_{\min}(\mathbf{H}(t)) \geq \frac{\lambda_0}{2} \), we have

\[
\mathcal{L}(t) \leq \exp\left(2\mathcal{L}(0)\right)\mathcal{L}(0)\exp\left(-\frac{\lambda_0 t}{2}\right), \quad \| \mathbf{w}_r(t) - \mathbf{w}_r(0) \|_2 \leq \frac{nt}{\sqrt{m}}. \tag{25}
\]
This lemma is proved in Appendix A.5, which follows the proof of Lemma 5.4 in Zou et al. [2018]. In this lemma, to guarantee that \( \lambda_{\min}(H(s)) \geq \frac{\delta}{4} \) for \( 0 \leq s < t \), by Lemma 5, we only require

\[
\forall r \in [m], \|w_r(t) - w_r(0)\|_2 \leq \frac{nt}{\sqrt{m}} \leq R = \frac{c\delta\lambda_0}{d^{1.5}n^2} \Rightarrow t \leq \frac{c\delta\lambda_0\sqrt{m}}{d^{1.5}n^2}. \tag{26}
\]

Meanwhile, for each example \( i \), the model can be certified by IBP on example with any \( \ell_\infty \) perturbation within radius \( \epsilon \), if and only if \( u_i > 0 \), and this condition is equivalent to \( l(y_i) < \kappa \), where \( \kappa := \log(1 + \exp(0)) \). Therefore, to reach zero training error on the whole training set at time \( t \), we can require \( L(t) < \kappa \), which implies that \( \forall 1 \leq i \leq n, l(y_i) < \kappa \). Then with Lemma 6, we want the upper bound of \( L(t) \) to be less than \( \kappa \):

\[
L(t) \leq \exp\left(2L(0)\right)\tau(0)\exp\left(-\frac{\lambda_0 t}{2}\right) < \kappa \Rightarrow t > \frac{4}{\lambda_0}\left(\log\left(\frac{L(0)}{\kappa}\right) + L(0)\right). \tag{27}
\]

To make Eq. (27) reachable at some \( t \), with the constraint in Eq. (26) we require:

\[
\frac{4}{\lambda_0}\left(\log\left(\frac{L(0)}{\kappa}\right) + L(0)\right) < \frac{c\delta\lambda_0\sqrt{m}}{d^{1.5}n^3}. \tag{28}
\]

The left-hand-side of Eq. (28) can be relaxed as

\[
\frac{4}{\lambda_0}\left(\log\left(\frac{L(0)}{\kappa}\right) + L(0)\right) = \frac{4}{\lambda_0}\left(L(0) + \log(L(0)) - \log(\kappa)\right) \leq \frac{4}{\lambda_0}\left(2L(0) - \log(\kappa)\right),
\]

then the requirement Eq. (28) can be relaxed as

\[
\frac{4}{\lambda_0}(2L(0) - \log(\kappa)) < \frac{c\delta\lambda_0\sqrt{m}}{d^{1.5}n^3} \Rightarrow L(0) + c_0 < \frac{c\delta\lambda_0\sqrt{m}}{d^{1.5}n^3}, \tag{29}
\]

where \( c' := \frac{c}{\delta} \) and \( c_0 \) are positive constants.

Since \( L(0) \) has randomness from the randomly initialized weight \( W \), we need to upper bound the value of \( L(0) \) as we show in the following lemma (proved in Appendix A.6 by concentration):

**Lemma 7.** In natural training, for any confidence \( \delta(0 < \delta < 1) \), with probability at least \( 1 - \delta \), \( L(0) = O\left(\frac{\sqrt{n}}{\delta}\right) \) holds. In IBP training, for any confidence \( \delta(0 < \delta < 1) \), with probability at least \( 1 - \delta \), \( L(0) = O\left(\frac{n\sqrt{md\delta}}{\sqrt{\delta}} + \frac{n}{\delta}\right) \) holds.

And this lemma implies that with large \( n \) and \( m \), there exist constants \( c_1, c_2, c_3 \) such that

\[
L(0) \leq \frac{c_1n\sqrt{md\delta}}{\delta} + \frac{c_2n}{\delta} + c_3. \tag{30}
\]

Plug Eq. (30) into Eq. (29), and then requirement Eq. (29) can be relaxed into:

\[
c'\delta\lambda_0^2 \frac{\sqrt{m}}{d^{1.5}n^3} > \frac{c_1n\sqrt{md\delta}}{\delta} + \frac{c_2n}{\delta} + c_3 + c_0 \Rightarrow \left(c'\delta\lambda_0^2 \frac{\sqrt{m}}{d^{1.5}n^3} - \frac{c_1n\sqrt{md\delta}}{\delta}\right) + c_3 + c_0 \Rightarrow c'\delta\lambda_0^2 \frac{\sqrt{m}}{d^{1.5}n^3} > \frac{c_2n}{\delta} + c_4, \tag{31}
\]

where \( c_4 := c_3 + c_0 \) is a constant. As long as Eq. (31) holds, Eq. (28) also holds, and thereby IBP training is guaranteed to converge to zero IBP robust loss on the training set.

### 4.3 Proving the Main Theorem

Finally, we are ready to prove the main theorem. To make Eq. (28) satisfied, we want to make its relaxed version, Eq. (31), hold by sufficiently enlarging \( m \). This requires that the coefficient of \( \sqrt{m} \) in Eq. (31), \( c'\delta\lambda_0^2 \frac{\sqrt{m}}{d^{1.5}n^3} - \frac{c_1n\sqrt{md\delta}}{\delta} \), to be positive, and we also plug in the constraint on \( \epsilon \) in Lemma 1

\[
c'\delta\lambda_0^2 \frac{\sqrt{m}}{d^{1.5}n^3} - \frac{c_1n\sqrt{md\delta}}{\delta} > 0, \epsilon \leq \frac{\sqrt{2dR}}{\log(\sqrt{2dR}\xi)} \Rightarrow \epsilon < \min\left(\frac{c'\delta^2\lambda_0^2}{c_1d^{2.5}n^3}\frac{\sqrt{2dR}}{\log(\sqrt{2dR}\xi)}\right). \tag{32}
\]

Then by Eq. (31), our requirement on width \( m \) is

\[
m > \left(\frac{c_2n}{\delta} + c_4 + c_3\right)^2 \Rightarrow m \geq \Omega\left(\frac{d^{1.5}n^4\delta\lambda_0}{\delta^2\lambda_0^2 - \epsilon d^{2.5}n^2}\right). \tag{33}
\]
This completes the proof of the main theorem.

In our analysis, we focus on IBP training with $\epsilon > 0$. But IBP with $\epsilon = 0$ can also be viewed as standard training. By setting $\epsilon = 0$, if $m \geq \Omega(\frac{n^{4\lambda_0}}{\delta^2})$, our result implies that for any confidence $\delta(0 < \delta < 1)$, standard training with logistic loss also converges to zero training error with probability at least $1 - \delta$. And as $\epsilon$ gets larger, the required $m$ for convergence also becomes larger.

5 Experiments

We further conduct experiments to compare the convergence of networks with different width $m$ for natural training and IBP training respectively. We use the MNIST dataset and choose digit images with label 2 and 5 to construct a binary classification dataset. And we use a two-layer fully-connected ReLU network with a variable width. In each experiment, we train the model for 70 epochs. For IBP training, we keep $\epsilon$ fixed throughout the whole training process. For all the experiments, we use the SGD optimizer. We present results in Figure 1. First, compared with standard training, for the same network width $m$, IBP has higher training errors (Figure 1a). Second, for relatively large $\epsilon$ ($\epsilon = 0.04$), even if we enlarge $m$ up to 80,000 which is limited by the memory of a single GeForce RTX 2080 GPU, IBP certified robust error is far away from 0 (Figure 1a). This is consistent to our main theorem that when $\epsilon$ is too large, simply enlarging $m$ can not guarantee the convergence. Moreover, when $\epsilon$ grows even larger, it can be difficult to even start the training, although standard training is possible. IBP training stuck in a local minima of random guess (with errors close to 50%) at the beginning of training (Figure 1b). Therefore in IBP-based training, existing works typically use a scheduling on $\epsilon$ to gradually increase $\epsilon$ from 0 until the target value. Theoretically, we believe that this is partly because $\lambda_0$ can be very small with a large perturbation, and then the training can be much more difficult, while this difficulty cannot be alleviated by simply enlarging the network width $m$. Overall, the empirical observations match our theoretical results.

6 Conclusion

In this paper, we present the first theoretical analysis of IBP-based certified robust training, and we show that IBP training can converge to zero training error with high probability, under certain conditions on perturbation radius and network width. Meanwhile, since the certified robust accuracy by IBP is a lower bound of the true robust accuracy (see Section 3.2), and we have shown that it can converge to 100% on the training set, the true robust accuracy also converges to 100% on the training set. Therefore, our results also imply that upon convergence, the certification by IBP accurately reflects the true robustness of the network. However, our results have a condition requiring a small upper bound on $\epsilon$. For future work, it will be interesting to study how to relax this condition, extend our analysis to deeper networks, or take the effect of $\epsilon$ scheduling into consideration.
ETHICS STATEMENT

This work is basically a theoretical analysis on an existing method for training certifiably robust neural networks. We believe there is no potential ethical issue in our work.

REPRODUCIBILITY STATEMENT

For all our theoretical results, the assumptions are stated clearly, and the complete proof can be found either in the main text or the appendix. We only have a small toy experiment by running IBP training with the open-source code from [Shi et al. (2021)], and any difference in the setting has been fully described in Section 5. Therefore, the results are reproducible.

REFERENCES


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## A Proof of Lemmas

### A.1 Proof of Lemma 1

**Proof.** For all \( i \in [n] \), \( r \in [m] \), we first consider the change of indicator \( \mathbb{1}(w_r(t)^\top x_i \pm \epsilon \|w_r(t)\|_1 > 0) \) during training compared to the value at \( t = 0 \) (the notation \( \pm \) here means the analysis is consistent for both + and - cases). Under the constraint that \( \|w_r(t) \pm w_r(0)\|_2 \leq R \) and \( \|x_i\|_{\infty} \in [0, 1]^d \), we have (see Appendix B.2 for details):

\[
|w_r(t)^\top x_i \pm \epsilon \|w_r(t)\|_1 - (w_r(0)^\top x_i \pm \epsilon \|w_r(0)\|_1)| \leq (1 + \epsilon)\sqrt{dR}.
\] (34)

Thereby, if \( \text{sign}(w_r(t)^\top x_i \pm \epsilon \|w_r(t)\|_1) \neq \text{sign}(w_r(0)^\top x_i \pm \epsilon \|w_r(0)\|_1) \), then at initialization, we must have

\[
|w_r(0)^\top x_i \pm \epsilon \|w_r(0)\|_1| \leq (1 + \epsilon)\sqrt{dR}.
\] (35)

We want to upper bound the probability that Eq. (35) holds. It is easy to show that if the following two inequalities hold, then Eq. (35) does not hold for sure:

\[
|w_r(0)^\top x_i| \geq 2(1 + \epsilon)\sqrt{dR},
\] (36)

\[
\epsilon \|w_r(0)\|_1 \leq (1 + \epsilon)\sqrt{dR}.
\] (37)

Therefore,

\[
\Pr \left( |w_r(0)^\top x_i \pm \epsilon \|w_r(0)\|_1| \leq (1 + \epsilon)\sqrt{dR} \right) \leq 1 - \Pr \left( |w_r(0)^\top x_i| \geq 2(1 + \epsilon)\sqrt{dR} \text{ and } \|w_r(0)\|_1 \leq (1 + \epsilon)\sqrt{dR} \right). \tag{38}
\]

For Eq. (36), by anti-concentration inequality for Gaussian, we have

\[
\Pr(|w_r(0)^\top x_i| \leq 2(1 + \epsilon)\sqrt{dR}) \leq \frac{4(1 + \epsilon)\sqrt{dR}}{\sqrt{2\pi} \xi}. \tag{40}
\]

In other words, with probability at least \( 1 - 4(1 + \epsilon)\sqrt{dR}/(\sqrt{2\pi} \xi) \), Eq. (36) holds. And for Eq. (37), by the tail bound of standard Gaussian and union bound, we have

\[
\Pr(\epsilon \|w_r(0)\|_1 \leq (1 + \epsilon)\sqrt{dR}) \geq 1 - 2d \exp \left( - \frac{2(1 + \epsilon)^2 dR^2}{\epsilon^2} \right). \tag{41}
\]

Combining Eq. (40) and Eq. (41), Eq. (35) holds with at most the following probability

\[
\frac{4(1 + \epsilon)\sqrt{dR}}{\sqrt{2\pi} \xi} + 2d \exp \left( - \frac{2(1 + \epsilon)^2 dR^2}{\epsilon^2} \right). \tag{42}
\]

Here we require \( \epsilon \) to be sufficiently small such that

\[
\frac{(1 + \epsilon)\sqrt{dR}}{\sqrt{2\pi} \xi} \geq d \exp \left( - \frac{2(1 + \epsilon)^2 dR^2}{\epsilon^2} \right) \tag{43}
\]

and we can solve the inequality to obtain an upper bound for \( \epsilon \) (detailed in Appendix B.3):

\[
\epsilon \leq \frac{\sqrt{2dR}}{\log(\sqrt{\frac{2\pi d}{dR} \xi})}, \tag{44}
\]

and in this case Eq. (42) holds with probability at least

\[
\frac{6}{\sqrt{2\pi} \xi} (1 + \epsilon)\sqrt{dR}.
\]
Therefore, we upper bound the probability:
\[
\Pr \left( \text{sign}(w_r(t)^\top x_i + \epsilon \| w_r(t) \|_1) \neq \text{sign}(w_r(0)^\top x_i + \epsilon \| w_r(0) \|_1) \right) \leq \frac{6}{\sqrt{2\pi}} (1 + \epsilon) \sqrt{dR}.
\]

Thereby
\[
\forall i \in [n], \ r \in [m], \ \Pr(A_{ri}^+(t) \neq A_{ri}^+(0)), \Pr(A_{ri}^-(t) \neq A_{ri}^-(0)) \leq \frac{6}{\sqrt{2\pi}} (1 + \epsilon) \sqrt{dR}.
\]

Note that at least one of $A_{ri}^+(t)$ and $A_{ri}^-(t)$ always remains zero during training, because condition $y_i a_r = 1$ in $A_{ri}^+(t)$ and condition $y_i a_r = -1$ in $A_{ri}^-(t)$ are mutually exclusive. Then
\[
\Pr(A_{ri}^+(t) + A_{ri}^-(t) \neq A_{ri}^+(0) + A_{ri}^-(0)) \leq \frac{6}{\sqrt{2\pi}} (1 + \epsilon) \sqrt{dR},
\]
\[
\Pr(A_{ri}^+(t) - A_{ri}^-(t) \neq A_{ri}^+(0) - A_{ri}^-(0)) \leq \frac{6}{\sqrt{2\pi}} (1 + \epsilon) \sqrt{dR}.
\]

Next we can upper bound the probability that each of $\alpha_{rij}(t), \beta_{rij}(t), \gamma_{rij}(t)$ ($\forall i, j \in [n], r \in [m]$) changes respectively:
\[
\Pr(\alpha_{rij}(t) \neq \alpha_{rij}(0)), \Pr(\beta_{rij}(t) \neq \beta_{rij}(0)), \Pr(\gamma_{rij}(t) \neq \gamma_{rij}(0)) \leq \frac{12}{\sqrt{2\pi}} (1 + \epsilon) \sqrt{dR}.
\]

**A.2 PROOF OF L EMMA [2]**

**Proof.** With Lemma [1] we can bound the expectation of the change for each element in $H(t)$ (Eq. (16)) as:
\[
\mathbb{E}[\|H_{ij}(t) - H_{ij}(0)\|]
\leq \frac{1}{m} \mathbb{E} \left( m \tilde{R} \|x_i\|_2 \|x_j\|_2 + \epsilon m \tilde{R} \left( (\|x_i\|_2 + \|x_j\|_2) \text{sign}(w_r(t)) \|_2 \right) + \epsilon^2 dm \tilde{R} \right)
\leq \tilde{R} d (1 + 2\epsilon + \epsilon^2)
= \frac{12 (1 + \epsilon)(1 + 2\epsilon + \epsilon^2) d^{1.5}}{\sqrt{2\pi}} \quad (\forall i, j \in [n])
\]

Then by Markov’s inequality, we have that with probability at least $1 - \delta$,
\[
\|H(t) - H(0)\|_2 \leq \sum_{i \in [n], j \in [n]} |H_{ij}(t) - H_{ij}(0)| \leq \frac{12 (1 + \epsilon)(1 + 2\epsilon + \epsilon^2) d^{1.5} n^2}{\sqrt{2\pi} \delta} R.
\]

**A.3 PROOF OF L EMMA [3]**

**Proof.** First for simplicity, we define
\[
\phi(x_i)(w_r(0)) = y_i (x_i + \kappa \epsilon \text{sign}(w_r(0)^\top (x_i + \rho \epsilon \text{sign}(w_r(0)))) > 0
\]
where $(\rho = -A_{ri}^+(0) + A_{ri}^-(0)) \in \{1, -1\}$. Similar as Theorem 3.1 in [Du et al. 2019b], we need to prove that if $\eta_1, ..., \eta_n \in \mathbb{R}$ satisfy $\eta_1 \phi(x_1)(w_r(0)) + ... + \eta_n \phi(x_n)(w_r(0)) = 0$ a.e., we have $\eta_i = 0$ for all $i$. In Theorem 3.1 in [Du et al. 2019b], it is proved that if $x_i \not\parallel x_j, \forall i \neq j$, for $\phi(x_i)(w) = x_i \mathbb{I}(w^\top x_i)$, this statement is true. Similarly if $\forall i, j \in [n], i \not\parallel j, \forall x_i' \in B_\infty(x_i, \epsilon), \forall x_j' \in B_\infty(x_j, \epsilon), \ x_i' \not\parallel x_j'$, this statement is true.

\]
A.4 Proof of Lemma 5

The lemma can be proved by solving inequality Eq. (24).

Proof. According to Lemma 4, \( \lambda_{\min}(H(0)) \geq \frac{3}{4} \lambda_0 \). And with Eq. (23), in order to ensure \( \lambda_{\min}(H(t)) \geq \frac{\lambda_0}{2} \), we can make

\[
\frac{12(1+\epsilon)(1+2\epsilon+\epsilon^2)d^{1.5}n^2}{\sqrt{2\pi}\delta} R \leq \frac{\lambda_0}{4}.
\]

This yields

\[
R \leq \frac{\sqrt{2\pi}\delta\lambda_0}{48(1+\epsilon)(1+2\epsilon+\epsilon^2)d^{1.5}n^2}.
\]

Note that \( 0 \leq \epsilon \leq 1 \), and thus \( 1 + \epsilon \leq 2 \) and \( 1 + 2\epsilon + \epsilon^2 \leq 4 \) can be upper bounded by constants respectively. Then we can take

\[
R \leq \frac{\sqrt{2\pi}\delta\lambda_0}{384d^{1.5}n^2} = \frac{c\delta\lambda_0}{d^{1.5}n^2}, \quad \text{where} \quad c = \sqrt{2\pi}\delta \frac{384}{384},
\]

and in this case \( \lambda_{\min}(H(t)) \geq \frac{\lambda_0}{2} \) w.p. at least \( 1 - \delta \) probability. \( \square \)

A.5 Proof of Lemma 6

Proof. The proof of this lemma is inspired by the proof of Lemma 5.4 in Zou et al. (2018). In our proof, we define \( f(x) = (f(x_1), f(x_2), ..., f(x_n)) \), where \( f(x) \) is a scalar function and \( x \) is a vector of length \( n \). When \( \lambda_{\min}(H(s)) \geq \frac{\lambda_0}{2} \) holds for \( 0 \leq s \leq t \), we can bound the derivative of \( \bar{L}(t) \):

\[
\frac{d\bar{L}(\mathbf{u})}{dt} = \sum_{i=1}^{n} l'(u_i) \frac{\partial u_i}{\partial t}
\]

\[
= -\sum_{i=1}^{n} l'(u_i) \sum_{j=1}^{n} l'(u_j) H_{ij}
\]

\[
= -l'(\mathbf{u})^\top H' l'(\mathbf{u})
\]

\[
\leq -\frac{\lambda_0}{2} \sum_{i=1}^{n} l'(u_i)^2
\]

\[
\leq -\frac{\lambda_0}{2} \sum_{i=1}^{n} l'(u_i)
\]

\[
\leq -\frac{\lambda_0}{2} \sum_{i=1}^{n} \min(1/2, \frac{l(u_i)}{2})
\]

\[
\leq -\frac{\lambda_0}{2} \min \left( \frac{1}{2}, \sum_{i=1}^{n} \frac{l(u_i)}{2} \right)
\]

\[
= -\frac{\lambda_0}{2} \min(1/2, \bar{L}(\mathbf{u})/2)
\]

\[
\leq -\frac{\lambda_0}{2} \frac{1}{2 + 2/\bar{L}(\mathbf{u})}
\]

where (i) is due to \( \lambda_{\min}(H) \geq \lambda_0 \), (ii) is due to \( -l'(u) \leq 1 \), (iii) holds due to the following property of cross entropy loss \( -l'(u) \geq \min(1/2, l(u_i)/2) \), (iv) holds due to the function \( \min(1/2, x) \) is a concave function and Jenson’s inequality, (v) holds due to \( \min(a, b) \geq \frac{1}{1/a+1/b} \).
Therefore, we have
\[
2 \frac{dL(u)}{dt} + \frac{2}{L(u)} \frac{dL(u)}{dt} \leq -\frac{\lambda_0}{2}.
\]
By integration on both sides from 0 to \(t\), we have
\[
L(u(t)) - L(u(0)) + \log(L(u(t))) - \log(L(u(0))) \leq -\frac{\lambda_0 t}{4}.
\]
Therefore, we have
\[
\log(L(u(t))) \leq -\frac{\lambda_0 t}{4} + L(u(0)) + \log(L(u(0))握住
\]
which yields
\[
L(u(t)) \leq \exp\left(-\frac{\lambda_0 t}{4}\right) \exp(L(u(0)))L(u(0)).
\]
And we can bound the change of \(w_r\).
\[
\| \frac{dw_r(t)}{dt} \|_2 = \| \frac{dL(t)}{dw_r} \|_2
\]
\[
= \| \sum_{i=1}^{n} l'(u_i) \frac{1}{\sqrt{m}} a_r y_i \sigma'(\langle w_r, x_i \rangle \pm \epsilon \|w_r\|_1)(x_i \pm \epsilon \|w_r\|_1) \|_2
\]
\[
\leq \frac{1}{\sqrt{m}} \sum_{i=1}^{n} \| l'(u_i) \|_2
\]
\[
\leq \frac{n}{\sqrt{m}},
\]
where \(\sigma'(\cdot)\) stands for the derivative of the ReLU activation. Thus
\[
\| w_r(t) - w_r(0) \|_2 \leq \frac{nt}{\sqrt{m}}.
\]

A.6 PROOF OF LEMMA 7.

Proof. We first prove the standard training part. As we have defined previously that
\[
L(0) = \sum_{i=1}^{n} \log(1 + \exp(-u_i(0))),
\]
where
\[
u_i(0) = y_i \frac{1}{\sqrt{m}} \sum_{r=1}^{m} a_r \sigma(w_r(0)^\top x_i).
\]
For each \(a_r \sigma(w_r(0)^\top x_i), r \in [m], i \in [n]\), note that the randomness only comes from random initialization for \(w_r\), there is \(\frac{1}{2}\) possibility that it is equal to 0, and another \(\frac{1}{2}\) possibility that it follows a normal distribution \(\mathcal{N}(0, \sigma_i^2)\), where \(\sigma_i = \|x_i\|_2^2\). Therefore, we have
\[
\mathbb{E}(a_r \sigma(w_r(0)^\top x_i)) = 0,
\]
\[
\text{Var}(a_r \sigma(w_r(0)^\top x_i)) = \frac{\sigma_i^2}{2},
\]
\[
\mathbb{E}(\frac{1}{\sqrt{m}} \sum_{r=1}^{m} a_r \sigma(w_r(0)^\top x_i)) = 0,
\]
\[
\text{Var}(\frac{1}{\sqrt{m}} \sum_{r=1}^{m} a_r \sigma(w_r(0)^\top x_i)) = \frac{\sigma_i^2}{2}.
\]

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Therefore, by Chebyshev’s inequality, we can bound

$$\Pr(\{u_i(0)\} \leq \frac{\sigma^2}{2\delta}) \geq 1 - \delta.$$ 

And we can bound $L(0) = O(\frac{n \max_{i=1}^{n} \sigma^2}{\delta}) = O(\frac{\mu}{\delta})$ with probability at least $1 - \delta$.

For IBP training,

$$u_i(0) = \frac{1}{\sqrt{m}} \sum_{r=1}^{m} \mathbb{1}(y_i a_r = 1)\sigma\left(\mathbf{w}_r(0)^{\top} \mathbf{x}_i - \epsilon \|\mathbf{w}_r(0)\|_1\right) + \mathbb{1}(y_i a_r = -1)\sigma\left(\mathbf{w}_r(0)^{\top} \mathbf{x}_i + \epsilon \|\mathbf{w}_r(0)\|_1\right).$$

Thus

$$|u_i(0) - u_i(0)| \leq \frac{1}{\sqrt{m}} \epsilon \mathbf{w}_r(0) \|\mathbf{w}_r(0)\|_1 = \sqrt{m} \epsilon \|\mathbf{w}_r(0)\|_1.$$ 

By $E(\|\mathbf{w}_r\|_1) = O(d)$ and Markov’s inequality, with probability at least $1 - \delta$,

$$|u_i(0) - u_i(0)| \leq O\left(\frac{\sqrt{mde}}{\delta}\right).$$ 

And we can bound $T(0) = O\left(\frac{n \sqrt{mde}}{\delta} + \frac{\mu}{\delta}\right)$ with probability at least $1 - \delta$. 

\[
\square
\]

## B DETAILED DERIVATION FOR OTHER EQUATIONS OR INEQUALITIES

### B.1 Derivation on the Dynamics of $u_i(t)$

We provide a detailed derivation on the dynamics of $u_i(t)$ presented in Eq. (11), which we use $H_i(t)$ to describe $\frac{d}{dt}u_i(t)$:

$$\frac{d}{dt}u_i(t) = \sum_{r=1}^{m} \left(\frac{\partial u_i(t)}{\partial \mathbf{w}_r(t)} \cdot \frac{d \mathbf{w}_r(t)}{dt}\right)$$

$$= \sum_{r=1}^{m} \left(\frac{\partial u_i(t)}{\partial \mathbf{w}_r(t)} \cdot \frac{d}{dt}(\mathbf{w}(t), \mathbf{a})\right)$$

$$= \sum_{r=1}^{m} \frac{\partial u_i(t)}{\partial \mathbf{w}_r(t)} - \sum_{j=1}^{n} l'(u_j) \frac{\partial u_i(t)}{\partial \mathbf{w}_r(t)}$$

$$= \sum_{j=1}^{n} -l'(u_j) \sum_{r=1}^{m} \left(\frac{\partial u_i(t)}{\partial \mathbf{w}_r(t)} \cdot \frac{\partial \mathbf{w}_r(t)}{\partial \mathbf{w}_r(t)}\right)$$

$$= \sum_{j=1}^{n} -l'(u_j) H_{ij}(t).$$

### B.2 Derivation for Eq. (34)

Eq. (34) basically comes by triangle inequality:

$$\mathbf{w}_r(t)^\top \mathbf{x}_i - \epsilon \|\mathbf{w}_r(t)\|_1 - (\mathbf{w}_r(0)^\top \mathbf{x}_i - \epsilon \|\mathbf{w}_r(0)\|_1)$$

$$= |(\mathbf{w}_r(t) - \mathbf{w}_r(0))^\top \mathbf{x}_i - \epsilon \|\mathbf{w}_r(t)\|_1 + \epsilon \|\mathbf{w}_r(0)\|_1|$$

$$\leq |(\mathbf{w}_r(t) - \mathbf{w}_r(0))^\top \mathbf{x}_i| + \epsilon \|\mathbf{w}_r(t)\|_1 - \|\mathbf{w}_r(0)\|_1|$$

$$\leq |(\mathbf{w}_r(t) - \mathbf{w}_r(0))^\top \mathbf{x}_i| + \epsilon \|\mathbf{w}_r(t) - \mathbf{w}_r(0)\|_1$$

$$\leq (1 + \epsilon)\sqrt{dR}.$$
B.3 Derivation for Eq. (44)

We solve the inequality in Eq. (43) to derive an upper bound for $\epsilon$ in Eq. (44):

$$
\frac{1}{\sqrt{2\pi\xi}}(1 + \epsilon)\sqrt{dR} \geq \frac{1}{\sqrt{2\pi\xi}}\sqrt{dR} \geq d \exp \left( -\frac{2(1 + \epsilon)^2 dR^2}{\epsilon^2} \right),
$$

$$
\frac{R}{\sqrt{2\pi d\xi}} \geq \exp \left( -\frac{2(1 + \epsilon)^2 dR^2}{\epsilon^2} \right),
$$

$$
\log\left( \frac{R}{\sqrt{2\pi d\xi}} \right) \geq -\frac{2(1 + \epsilon)^2 dR^2}{\epsilon^2},
$$

and then we can require

$$
\log\left( \frac{R}{\sqrt{2\pi d\xi}} \right) \geq -\frac{2dR^2}{\epsilon^2} \geq -\frac{2(1 + \epsilon)^2 dR^2}{\epsilon^2} \Rightarrow \epsilon \leq \frac{\sqrt{2dR}}{\log\left( \sqrt{\frac{2\pi d}{R\xi}} \right)}.
$$