Towards Proving the Adversarial Robustness of Deep Neural Networks

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Autonomous vehicles are highly complex systems, required to function reliably in a wide variety of situations. Manually crafting software controllers for these vehicles is difficult, but there has been some success in using deep neural networks generated using machine-learning. However, deep neural networks are opaque to human engineers, rendering their correctness very difficult to prove manually; and existing automated techniques, which were not designed to operate on neural networks, fail to scale to large systems. This paper focuses on proving the adversarial robustness of deep neural networks, i.e. proving that small perturbations to a correctly-classified input to the network cannot cause it to be misclassified. We describe some of our recent and ongoing work on verifying the adversarial robustness of networks, and discuss some of the open questions we have encountered and how they might be addressed.

1 Introduction

Designing software controllers for autonomous vehicles is a difficult and error-prone task. A main cause of this difficulty is that, when deployed, autonomous vehicles may encounter a wide variety of situations and are required to perform reliably in each of them. The enormous space of possible situations makes it nearly impossible for a human engineer to anticipate every corner-case.

Recently, deep neural networks (DNNs) have emerged as a way to effectively create complex software. Like other machine-learning generated systems, DNNs are created by observing a finite set of input/output examples of the correct behavior of the system in question, and extrapolating from them a software artifact capable of handling previously unseen situations. DNNs have proven remarkably useful in many applications, including including speech recognition [8], image classification [14], and game playing [20]. There has also been a surge of interest in using them as controllers in autonomous vehicles such as automobiles [3] and aircraft [12].

The intended use of DNNs in autonomous vehicles raises many questions regarding the certification of such systems. Many of the common practices aimed at increasing software reliability — such as code reviews, refactoring, modular designs and manual proofs of correctness — simply cannot be applied to DNN-based software. Further, existing automated verification tools are typically ill-suited to reason about DNNs, and they fail to scale to anything larger than toy examples [18][19]. Other approaches use various forms of approximation [2][9] to achieve scalability, but using approximations may not meet the certification bar for safety-critical systems. Thus, it is clear that new methodologies and tools for scalable verification of DNNs are sorely needed.

We focus here on a specific kind of desirable property of DNNs, called adversarial robustness. Adversarial robustness measures a network’s resilience against adversarial inputs [21]: inputs that are produced by taking inputs that are correctly classified by the DNN and perturbing them slightly, in a way that causes them to be misclassified by the network. For example, for a DNN for image recognition
such examples can correspond to slight distortions in the input image that are invisible to the human eye, but cause the network to assign the image a completely different classification. It has been observed that many state-of-the-art DNNs are highly vulnerable to adversarial inputs, and several highly effective techniques have been devised for finding such inputs \[4,7\]. Adversarial attacks can be carried out in the real world \[15\], and thus constitute a source of concern for autonomous vehicles using DNNs — making it desirable to verify that these DNNs are robust.

In a recent paper \[13\], we proposed a new decision procedure, called Reluplex, designed to solve systems of linear equations with certain additional, non-linear constraints. In particular, neural networks and various interesting properties thereof can be encoded as input to Reluplex, and the properties can then be proved (or disproved, in which case a counter example is provided). We used Reluplex to verify various properties of a prototype DNN implementation of the next-generation Airborne Collision Avoidance Systems (ACAS Xu), which is currently being developed by the Federal Aviation Administration (FAA) \[12\].

This paper presents some of our ongoing efforts along this line of work, focusing on adversarial robustness properties. We study different kinds of robustness properties and practical considerations for proving them on real-world networks. We also present some initial results on proving these properties for the ACAS Xu networks. Finally, we discuss some of the open questions we have encountered and our plans for addressing them in the future.

The rest of this paper is organized as follows. We briefly provide some needed background on DNNs and on Reluplex in Section 2 followed by a discussion of adversarial robustness in Section 3. We continue with a discussion of our ongoing research and present some initial experimental results in Section 4 and conclude with Section 5.

2 Background

2.1 Deep Neural Networks

Deep neural networks (DNNs) consist of a set of nodes ("neurons"), organized in a layered structure. Nodes in the first layer are called input nodes, nodes in the last layer are called output nodes, and nodes in the intermediate layers are called hidden nodes. An example appears in Fig. 1 (borrowed from \[13\]).

![Figure 1: A DNN with 5 input nodes (in green), 5 output nodes (in red), and 36 hidden nodes (in blue). The network has 6 layers.](image-url)
layer-by-layer: in each layer the values of the nodes are calculated by (i) computing a weighted sum of values from the previous layer, according to the weighted edges; (ii) adding each node’s bias value to the weighted sum; and (iii) applying a predetermined activation function to the result of (ii). The value returned by the activation function becomes the value of the node, and this process is propagated layer-by-layer until the network’s output values are computed.

This work focuses on DNNs using a particular kind of activation function, called a rectified linear unit (ReLU). The ReLU function is given by the piecewise linear formula ReLU(x) = \max(0, x), i.e., positive values are unchanged and negative values are changed to 0. When applied to a positive value, we say that the ReLU is in the active state; and when applied to a non-positive value, we say that it is in the inactive state. ReLUs are very widely used in practice [14, 16], and it has been suggested that the piecewise linearity that they introduce allows DNNs to generalize well to new inputs [5, 6, 10, 17].

A DNN N is referred to as a classifier if it is associated with a set of labels \( L \), such that each output node of \( N \) corresponds to a specific output label. For a given input \( \vec{x} \) and label \( \ell \in L \), we refer to the value of \( \ell \)’s output node as the confidence of \( N \) that \( \vec{x} \) is labeled \( \ell \), and denote this value by \( C(N, \vec{x}, \ell) \). An input \( \vec{x} \) is said to be classified to label \( \ell \in L \), denoted \( N(\vec{x}) = \ell \), if \( C(N, \vec{x}, \ell) > C(N, \vec{x}, \ell') \) for all \( \ell' \neq \ell \).

### 2.2 Verifying Properties of Neural Networks

A DNN can be regarded as a collection of linear equations, with the additional ReLU constraints. Existing verification tools capable of handling these kinds of constraints include linear programming (LP) solvers and satisfiability modulo theories (SMT) solvers, and indeed past research has focused on using these tools [2, 9, 18, 19]. As for the properties being verified, we restrict our attention to properties that can be expressed as linear constraints over the DNN’s input and output nodes. Many properties of interest seem to fall into this category, including adversarial robustness [13].

Unfortunately, this verification problem is NP-complete [13], making it theoretically difficult. It is also difficult in practice, with modern solvers scaling only to very small examples [18, 19]. Because problems involving only linear constraints are fairly easy to solve, many solvers handle the ReLU constraints by transforming the input query into a sequence of pure linear sub-problems, such that the original query is satisfiable if and only if at least one of the sub-problems is satisfiable. This transformation is performed by case-splitting: given a query involving \( n \) ReLU constraints, the linear sub-problems are obtained by fixing each of the ReLU constraints in either the active or inactive state (recall that ReLU constraints are piecewise linear). Unfortunately, this entails exploring every possible combination of active/inactive ReLU states, meaning that the solver needs to check \( 2^n \) linear sub-problems in the worst case. This quickly becomes a crucial bottleneck when \( n \) increases.

In a recent paper, we proposed a new algorithm, called Reluplex, capable of verifying DNNs that are an order-of-magnitude larger than was previously possible [13]. The key insight that led to this improved scalability was a lazy treatment of the ReLU constraints: instead of exploring all possible combinations of ReLU activity or inactivity, Reluplex temporarily ignores the ReLU constraints and attempts to solve just the linear portion of the problem. Then, by deriving variable bounds from the linear equations that it explores, Reluplex is often able to deduce that some of the ReLU constraints are fixed in either the active or inactive case, which greatly reduces the amount of case-splitting that it later needs to perform. This has allowed us to use Reluplex to verify various properties of the DNN-based implementation of the ACAS Xu system: a family of 45 DNNs, each with 300 ReLU nodes.
3 Adversarial Robustness

A key challenge in software verification, and in particular in DNN verification, is obtaining a specification against which the software can be verified. One solution is to manually develop such properties on a per-system basis, but we can also focus on properties that are desirable for every network. Adversarial robustness properties fall into this category: they express the requirement that the network behave smoothly, i.e. that small input perturbations should not cause major spikes in the network’s output. Because DNNs are trained over a finite set of inputs/outputs, this captures our desire to ensure that the network behaves “well” on inputs that were neither tested nor trained on. If adversarial robustness is determined to be too low in certain parts of the input space, the DNN may be retrained to increase its robustness [7].

We begin with a common definition for local adversarial robustness [2, 9, 13]:

Definition 1 A DNN $N$ is $\delta$-locally-robust at point $\vec{x}_0$ iff

$$\forall \vec{x}. \quad \|\vec{x} - \vec{x}_0\| \leq \delta \implies N(\vec{x}) = N(\vec{x}_0)$$

Intuitively, Definition 1 states that for input $\vec{x}$ that is very close to $\vec{x}_0$, the network assigns to $\vec{x}$ the same label that it assigns to $\vec{x}_0$; “local” thus refers to a local neighborhood around $\vec{x}_0$. Larger values of $\delta$ imply larger neighborhoods, and hence better robustness. Consider, for instance, a DNN for image recognition: $\delta$-local-robustness can then capture the fact that slight perturbations of the input image, i.e. perturbations so small that a human observer would fail to detect them, should not result in a change of label.

There appear to be two main drawbacks to using Definition 1: (i) The property is checked for individual input points in an infinite input space, and it does not necessarily carry over to other points that are not checked. This issue may be partially mitigated by testing points drawn from some random distribution thought to represent the input space. (ii) For each point $\vec{x}_0$ we need to specify the minimal acceptable value of $\delta$. Clearly, these values can vary between different input points: for example, a point deep within a region that is expected to be labeled $\ell_1$ should have high robustness, whereas for a point closer to the boundary between two labels $\ell_1$ and $\ell_2$ even a tiny $\delta$ may be acceptable. We note that given a point $\vec{x}_0$ and a solver such as Reluplex, one can perform a binary search and find the largest $\delta$ for which $N$ is $\delta$-locally-robust at $\vec{x}_0$ (up to a desired precision).

In order to overcome the need to specify each individual $\delta$ separately, in [13] we proposed an alternative approach, using the notion of global robustness:

Definition 2 A DNN $N$ is $(\delta, \varepsilon)$-globally-robust in input region $D$ iff

$$\forall \vec{x}_1, \vec{x}_2 \in D. \quad \|\vec{x}_1 - \vec{x}_2\| \leq \delta \implies \forall \ell \in L. \quad |C(N, \vec{x}_1, \ell) - C(N, \vec{x}_2, \ell)| < \varepsilon$$

Definition 2 addresses the two shortcomings of Definition 1: First, it considers an input domain $D$ instead of a specific point $\vec{x}_0$, allowing it to cover infinitely many points (or even the entire input space) in a single query, with $\delta$ and $\varepsilon$ defined once for the entire domain. Also, it is better suited for handling input points that lay on the boundary between two labels: this definition now only requires that two $\delta$-adjacent points are classified in a similar (instead of identical) way, in the sense that there are no spikes greater than $\varepsilon$ in the levels of confidence that the network assigns to each label for these points. Here it is desirable to have a large $\delta$ (for large neighborhoods) and a small $\varepsilon$ (for small spikes), although it is expected that the two parameters will be mutually dependent.

Unfortunately, global robustness appears to be significantly harder to check, as we discuss next.
3.1 Verifying Robustness using Reluplex

Provided that the distance metrics in use can be expressed as a combination of linear constraints and ReLU operators ($L_1$ and $L_\infty$ fall into this category), $\delta$-local-robustness and $(\delta, \varepsilon)$-global-robustness properties can be encoded as Reluplex inputs. For the local robustness case, the input constraint $||\vec{x} - \vec{x}_0|| \leq \delta$ is encoded directly as a set of linear equations and variable bounds, and the robustness property is negated and encoded as

$$\bigvee_{\ell \neq N(\vec{x})} N(\vec{x}) = \ell$$

Thus, if Reluplex finds a variable assignment that satisfies the query, this assignment constitutes a counter-example $\vec{x}$ that violates the property, i.e., $\vec{x}$ is $\delta$-close to $\vec{x}_0$ but has a label different from that of $\vec{x}_0$. If Reluplex discovers that the query is unsatisfiable, then the network is guaranteed to be $\delta$-local-robust at $\vec{x}_0$.

Encoding $(\delta, \varepsilon)$-global-robustness is more difficult because neither $\vec{x}_1$ nor $\vec{x}_2$ is fixed. It is performed by encoding two copies of the network, denoted $N_1$ and $N_2$, such that $\vec{x}_1$ is the input to $N_1$ and $\vec{x}_2$ is the input to $N_2$. We again encode the constraint $||\vec{x}_1 - \vec{x}_2|| \leq \delta$ as a set of linear equations, and the robustness property is negated and encoded as

$$\bigvee_{\ell \in L} |C(N_1, \vec{x}_1, \ell) - C(N_2, \vec{x}_2, \ell)| \geq \varepsilon$$

As before, if the query is unsatisfiable then the property holds, whereas a satisfying assignment constitutes a counter-example.

While both kinds of queries can be encoded in Reluplex, global robustness is significantly harder to prove than its local counterpart. The main reason is the technique mentioned in Section 3.1, which allows Reluplex to achieve scalability by determining that certain ReLU constraints are fixed at either the active or inactive state. When checking local robustness, the network’s input nodes are restricted to a small neighborhood around $\vec{x}_0$, and this allows Reluplex to discover that many ReLUs are fixed; whereas the larger domain $D$ used for global robustness queries tends to allow fewer ReLUs to be eliminated, which entails additional case-splitting and slows Reluplex down. Also, as previously explained, encoding a global-robustness property entails encoding two identical copies of the DNN in question. This doubles the number of variables and ReLUs that Reluplex needs to handle, leading to slower performance. Consequently, our implementation of Reluplex can currently verify the local adversarial robustness of DNNs with several hundred nodes, whereas global robustness is limited to DNNs with a few dozen nodes.

4 Moving Forward

A significant question in moving forward is on which definition of adversarial robustness to focus. The advantages of using $(\delta, \varepsilon)$-global-robustness are clear, but the present state-of-the-art seems insufficient for verifying it; whereas $\delta$-local-robust is more feasible but requires a high degree of manual fine tuning. We suggest to focus for now on the following hybrid definition, which is an enhanced version of local robustness:

Definition 3 A DNN $N$ is $(\delta, \varepsilon)$-locally-robust at point $\vec{x}_0$ iff

$$\forall \vec{x}. \quad ||\vec{x} - \vec{x}_0|| \leq \delta \quad \Rightarrow \quad \forall \ell \in L. \quad |C(N, \vec{x}, \ell) - C(N, \vec{x}_0, \ell)| < \varepsilon$$
The encoding of \((\delta, \varepsilon)\)-local-robustness properties as inputs to Reluplex is similar to the previous cases: the constraint \(|\bar{x} - \bar{x}_0| \leq \delta\) is encoded as a set of linear equations and variable bounds, and the robustness property is negated and encoded as

\[
\bigvee_{\ell \in L} |C(N, \bar{x}, \ell) - C(N, \bar{x}_0, \ell)| \geq \varepsilon
\]

Definition 3 is still local in nature, which means that testing it using Reluplex does not require encoding two copies of the network. It also allows ReLU elimination, which affords some scalability (see Table 1 for some initial results). Finally, this definition’s notion of robustness is based on the difference in confidence levels, as opposed to a different labeling, making it more easily applicable to any input point, even if it is close to a boundary between two labels. Thus, we believe it is superior to Definition 1. An open problem is how to determine the finite set of points to be tested, and the \(\delta\) and \(\varepsilon\) values to test. (Note that it may be possible to use the same \(\delta\) and \(\varepsilon\) values for all points tested, reducing the amount of manual work required.)

Another important challenge in moving forward is scalability. Currently, Reluplex is able to handle DNNs with several hundred nodes, but many real-world DNNs are much larger than that. Apart from improving the Reluplex heuristics and implementation, we believe that parallelization will play a key role here. Verification of robustness properties, both local and global, naturally lends itself to parallelization. In the local case, testing the robustness of \(n\) input points can be performed simultaneously using \(n\) machines; and even in the global case, an input domain \(D\) can be partitioned into \(n\) sub-domains \(D_1, \ldots, D_n\), each of which can be tested separately. The experiment described in Table 1 demonstrates the benefits of parallelizing \((\delta, \varepsilon)\)-local-robustness testing even further: apart from testing each point on a separate machine, for each point the disjuncts in the encoding of Definition 3 can also be checked in parallel. The improvement in performance is evident, emphasizing the potential benefits of pursuing this direction further.

We believe parallelization can be made even more efficient in this context by means of two complementary directions:

1. **Prioritization.** When testing the (local or global) robustness of a DNN, we can stop immediately once a violation has been found. Thus, prioritizing the points or input domains and starting from those in which a violation is most likely to occur could serve to reduce execution time. Such prioritization could be made possible by numerically analyzing the network prior to verification, identifying input regions in which there are steeper fluctuations in the output values, and focusing on these regions first.

2. **Information sharing across nodes.** As previously mentioned, a key aspect of the scalability of Reluplex is its ability to determine that certain ReLU constraints are fixed in either the active or inactive case. When running multiple experiments, these conclusions could potentially be shared between executions, improving performance. Of course, great care will need to be taken, as a ReLU that is fixed in one input domain may not be fixed (or may even be fixed in the other state) in another domain.

Finally, we believe it would be important to come up with automatic techniques for choosing the input points (in the local case) or domains (in the global case) to be tested, and the corresponding \(\delta\) and \(\varepsilon\) parameters. These techniques would likely take into account the distribution of the inputs in the network’s training set. In the global case, domain selection could be performed in a way that would optimize the verification process, by selecting domains in which ReLU constraints are fixed in the active or inactive state.
Table 1: Checking the \((\delta, \varepsilon)\)-local-robustness of one of the ACAS Xu DNNs [13] at 5 arbitrary input points, for different values of \(\varepsilon\) (we fixed \(\delta = 0.018\) for all experiments). The \textit{Seq.} columns indicate execution time (in seconds) for a sequential execution, and the \textit{Par.} columns indicate execution time (in seconds) for a parallelized execution using 5 machines.

<table>
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5 Conclusion

The planned inclusion of DNNs within autonomous vehicle controllers poses a significant challenge for their certification. In particular, it is becoming increasingly important to show that these DNNs are robust to adversarial inputs. This challenge can be addressed through verification, but the scalability of state-of-the-art techniques is a limiting factor and dedicated techniques and methodologies need to be developed for this purpose.

In [13] we presented the Reluplex algorithm which is capable of proving DNN robustness in some cases. Still, additional work is required to improve scalability. We believe that by carefully phrasing the properties being proved, and by intelligently applying parallelization, a significant improvement can be achieved.

As a long-term goal, we speculate that this line of work could assist researchers in verifying the dynamics of autonomous vehicle systems that include a DNN-based controller. In particular, it may be possible to first formally prove that a DNN-based controller satisfies certain properties, and then use these properties in analyzing the dynamics of the system as a whole. Specifically, we plan to explore the integration of Reluplex with reachability analysis techniques, for both the offline [11] and online [1] variants.

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References


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